ANNUAL STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE YEAR ENDED
DECEMBER 31, 2024

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

2024

6505620242010010

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.jackson.com

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

OFFICERS

President	Laura Louene Prieskorn	General Counsel	Scott Jay Golde #
Chief Financial Officer	Don Wayne Cummings #	Chief Actuary	Savvas (Steve) Panagiotis Binioris

OTHER

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

DIRECTORS OR TRUSTEES

Don Wayne Cummings #	Laura Louene Prieskorn (Chair)	Christopher Allen Raub

State of Michigan
County of Ingham SS

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

Laura Prieskorn
President

Scott J. Golde
General Counsel

Craig A. Anderson
Controller

Subscribed and sworn to before me this
21st day of February, 2025

Jody Bond
Notary Public
31-March-2030

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	33,162,491,780	0	33,162,491,780	38,257,779,802
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	149,164,092	0	149,164,092	172,812,053
	2.2 Common stocks	967,989,205	1,766,702	966,222,503	1,105,540,606
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	9,329,025,722	0	9,329,025,722	10,278,311,557
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	210,247,014	0	210,247,014	213,878,327
	4.2 Properties held for the production of income (less $ 0 encumbrances)	7,172,124	0	7,172,124	7,172,124
	4.3 Properties held for sale (less $ 0 encumbrances)	13,506,496	0	13,506,496	5,541,097
5.	Cash ($ (98,078,123), Schedule E - Part 1), cash equivalents ($ 2,062,815,033, Schedule E - Part 2) and short-term investments ($ 53,347,506, Schedule DA)	2,018,084,416	0	2,018,084,416	2,064,327,463
6.	Contract loans (including $ 0 premium notes)	4,205,914,194	2,224,590	4,203,689,604	4,241,715,886
7.	Derivatives (Schedule DB)	(63,384,084)	0	(63,384,084)	84,816,291
8.	Other invested assets (Schedule BA)	2,528,924,689	3,046,844	2,525,877,845	2,083,122,612
9.	Receivables for securities	29,470,766	0	29,470,766	48,966,740
10.	Securities lending reinvested collateral assets (Schedule DL)	12,767,270	0	12,767,270	13,049,799
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	52,571,373,684	7,038,136	52,564,335,548	58,577,034,357
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	570,829,746	1,056,593	569,773,153	585,905,472
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	184,919,654	1,917,623	183,002,031	160,710,608
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	39,833,690	0	39,833,690	42,373,841
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	217,978,558	0	217,978,558	232,890,590
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	4,962,154,347	0	4,962,154,347	(92,901,597)
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	134,437,293	0	134,437,293	0
18.2	Net deferred tax asset	1,970,758,270	1,396,832,182	573,926,088	606,942,316
19.	Guaranty funds receivable or on deposit	38,075,653	0	38,075,653	1,646,582
20.	Electronic data processing equipment and software	3,930,952	0	3,930,952	2,570,567
21.	Furniture and equipment, including health care delivery assets ($ 0)	16,450,386	16,450,386	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets	483,508,854	81,456,806	402,052,048	1,010,759,655
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	61,194,251,087	1,504,751,726	59,689,499,361	61,127,932,391
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	221,589,230,898	0	221,589,230,898	208,449,178,509
28.	Total (Lines 26 and 27)	282,783,481,985	1,504,751,726	281,278,730,259	269,577,110,900
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Agents' balances (net)	3,433,174	3,433,174	0	0
2502.	Capitalized software and associated costs	20,531,852	20,531,852	0	0
2503.	Admitted disallowed IMR	341,903,484	12,977,851	328,925,633	252,976,820
2598.	Summary of remaining write-ins for Line 25 from overflow page	117,640,344	44,513,929	73,126,415	757,782,835
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	483,508,854	81,456,806	402,052,048	1,010,759,655

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 24,826,823,708 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	24,826,823,708	25,250,874,249
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	8,940,588,720	9,011,731,922
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	706,917,507	760,037,227
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	0	0
5.	Policyholders' dividends/refunds to members $ 199,415 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	199,415	181,675
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	7,544,502	8,017,618
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	5,868
	6.3 Coupons and similar benefits (including $ 0 Modco)	28,138	34,124
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	1,950,473	2,001,208
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	544,590	360,722
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (59,309,945) assumed and $ 36,825,793 ceded	(22,484,152)	(42,328,628)
	9.4 Interest maintenance reserve (IMR, Line 6)	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 133,650,950 accident and health $ 0 and deposit-type contract funds $ 0	133,650,950	119,287,510
11.	Commissions and expense allowances payable on reinsurance assumed	7,747,510	7,009,646
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	248,499,545	208,003,317
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,250,109,217) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,799,935,699)	(4,499,523,716)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	6,016,396	2,506,082
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	720,888
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,412,419	5,856,806
17.	Amounts withheld or retained by reporting entity as agent or trustee	11,038,138	(4,495,899)
18.	Amounts held for agents' account, including $ 7,528,053 agents' credit balances	7,528,053	665,733
19.	Remittances and items not allocated	152,202,688	40,834,317
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 752,144,743 and interest thereon $ 287,455	752,432,198	307,617,779
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	655,302,064	489,670,272
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	3,588,341	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,666,056,762	3,628,585,238
	24.04 Payable to parent, subsidiaries and affiliates	138,620,754	153,040,015
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	15,697,595,125	18,856,107,393
	24.08 Derivatives	0	904,690,876
	24.09 Payable for securities	25,322,561	4,882,769
	24.10 Payable for securities lending	12,767,270	13,049,799
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	2,099,510,416	1,245,885,934
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	55,285,468,392	56,475,310,744
27.	From Separate Accounts Statement	221,589,230,898	208,449,178,509
28.	Total liabilities (Lines 26 and 27)	276,874,699,290	264,924,489,253
29.	Common capital stock	13,800,000	13,800,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	249,870,979	249,817,050
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	2,711,221,039	4,631,054,966
34.	Aggregate write-ins for special surplus funds	328,925,633	252,976,820
35.	Unassigned funds (surplus)	1,100,213,318	(495,027,189)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ (2,189,992) in Separate Accounts Statement)	4,390,230,969	4,638,821,647
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,404,030,969	4,652,621,647
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	281,278,730,259	269,577,110,900
	DETAILS OF WRITE-INS		
2501.	Deferred compensation	313,702,338	308,505,241
2502.	Deferred rent	3,696,711	5,217,431
2503.	Founders Plan liability	62,000	73,356
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,782,049,367	932,089,906
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,099,510,416	1,245,885,934
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	328,925,633	252,976,820
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	328,925,633	252,976,820

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	17,595,753,800	13,227,578,114
2.	Considerations for supplementary contracts with life contingencies	927,394	1,443,096
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,985,426,125	2,854,546,582
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(9,868,860)	(732,212,449)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	212,425,954	210,501,922
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,332,091,024	54,250,064
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,708,867,953	5,381,405,978
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	733,282,340	696,024,124
9.	Total (Lines 1 to 8.3)	25,558,905,730	21,693,537,431
10.	Death benefits	888,172,646	959,746,507
11.	Matured endowments (excluding guaranteed annual pure endowments)	6,699,515	7,461,284
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	3,600,806,416	3,368,373,749
13.	Disability benefits and benefits under accident and health contracts	12,710,259	12,986,326
14.	Coupons, guaranteed annual pure endowments and similar benefits	52,756	60,543
15.	Surrender benefits and withdrawals for life contracts	29,349,405,299	19,641,071,563
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	345,939,032	329,305,130
18.	Payments on supplementary contracts with life contingencies	15,212,435	15,416,294
19.	Increase in aggregate reserves for life and accident and health contracts	(424,050,529)	(2,528,619,250)
20.	Totals (Lines 10 to 19)	33,794,947,829	21,805,802,146
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,887,401,667	1,608,629,730
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	183,110,060	144,233,819
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	839,669,158	767,893,774
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	47,496,942	40,013,910
25.	Increase in loading on deferred and uncollected premiums	(336,269)	(1,624,402)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(13,804,549,046)	(6,514,053,536)
27.	Aggregate write-ins for deductions	1,145,885,517	1,049,725,454
28.	Totals (Lines 20 to 27)	24,093,625,858	18,900,620,895
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,465,279,872	2,792,916,536
30.	Dividends to policyholders and refunds to members	7,393,269	8,386,105
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,457,886,603	2,784,530,431
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	96,184,516	966,356,102
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,361,702,087	1,818,174,329
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (250,731,622) (excluding taxes of $ (16,417,703) transferred to the IMR)	(1,084,069,466)	(1,939,868,362)
35.	Net income (Line 33 plus Line 34)	277,632,621	(121,694,033)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	4,652,621,647	5,987,417,659
37.	Net income (Line 35)	277,632,621	(121,694,033)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (336,513,796)	(1,162,561,747)	(652,824,962)
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,040,894)	0
40.	Change in net deferred income tax	(189,128,199)	398,027,531
41.	Change in nonadmitted assets	442,169,777	(768,984,879)
42.	Change in liability for reinsurance in unauthorized and certified companies	(3,588,341)	33,126,114
43.	Change in reserve on account of change in valuation basis (increase) or decrease	0	0
44.	Change in asset valuation reserve	(165,631,793)	497,303,304
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	212,425,954	210,501,922
47.	Other changes in surplus in Separate Accounts Statement	(212,425,954)	(210,501,922)
48.	Change in surplus notes	53,928	48,180
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	(1,919,833,927)	(150,000,000)
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	898,690,130	(119,797,266)
52.	Dividends to stockholders	(830,000,000)	(450,000,000)
53.	Aggregate write-ins for gains and losses in surplus	2,406,647,767	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(248,590,678)	(1,334,796,011)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,404,030,969	4,652,621,647
	DETAILS OF WRITE-INS		
08.301.	General account policy fees	67,595,782	83,720,714
08.302.	Marketing fees	671,632,288	607,866,268
08.303.	Miscellaneous income	(10,661,669)	7,333,964
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,715,939	(2,896,822)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	733,282,340	696,024,124
2701.	Additional contract benefits to Founders Plan policyholders	59,095	73,406
2702.	Interest on funds withheld treaties	989,253,550	1,169,449,314
2703.	Reclassification of ceding commission to surplus	1,214,819,693	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,058,246,821)	(119,797,266)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,145,885,517	1,049,725,454
5301.	Change in unrealized on derivatives receivable from Brooke Re less capital gains tax of $639,741,812	2,406,647,767	0
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	2,406,647,767	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	17,621,056,339	13,259,779,354
2.	Net investment income	2,176,416,758	2,489,559,303
3.	Miscellaneous income	7,057,589,236	6,127,179,131
4.	Total (Lines 1 through 3)	26,855,062,333	21,876,517,788
5.	Benefit and loss related payments	34,137,141,358	24,164,286,659
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(15,658,543,356)	(6,861,122,661)
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,385,237,938	2,951,813,188
8.	Dividends paid to policyholders	7,854,513	8,527,033
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(20,810,644)	(22,119,793)
10.	Total (Lines 5 through 9)	21,850,879,809	20,241,384,426
11.	Net cash from operations (Line 4 minus Line 10)	5,004,182,524	1,635,133,362
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,019,696,717	7,790,461,978
	12.2 Stocks	327,270,251	239,490,638
	12.3 Mortgage loans	1,789,952,181	2,077,633,262
	12.4 Real estate	3,227,145	4,418,748
	12.5 Other invested assets	207,167,426	928,952,468
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	(4,863,574,651)	(2,484,913,742)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,483,739,069	8,556,043,352
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,906,947,029	2,828,856,359
	13.2 Stocks	61,087,123	195,330,932
	13.3 Mortgage loans	876,890,992	837,866,956
	13.4 Real estate	3,926,039	2,263,257
	13.5 Other invested assets	530,236,007	450,378,654
	13.6 Miscellaneous applications	461,519,551	1,902,317,323
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,840,606,741	6,217,013,481
14.	Net increase/(decrease) in contract loans and premium notes	(37,679,181)	18,277,683
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(319,188,491)	2,320,752,188
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	(1,720,900,000)	(150,000,000)
	16.3 Borrowed funds	444,960,527	244,960,527
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(421,246,779)	(1,143,229,189)
	16.5 Dividends to stockholders	830,000,000	450,000,000
	16.6 Other cash provided (applied)	(2,204,050,828)	(4,551,648,068)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(4,731,237,080)	(6,049,916,730)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(46,243,047)	(2,094,031,180)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,064,327,463	4,158,358,643
	19.2 End of year (Line 18 plus Line 19.1)	2,018,084,416	2,064,327,463

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

20.0001. Debt and equity securities acquired from exchange transactions	34,639,214	446,816,656
20.0002. Debt and equity securities disposed from exchange transactions	27,915,719	437,005,574
20.0003. Non-cash financial assets transferred to parent	198,933,927	0
20.0004. Non-cash financial assets transferred to subsidiary	10,844,985	8,155,867
20.0005. Non-cash financial assets transferred to separate account	335,962,429	222,115,855
20.0006. Non-cash financial assets transferred to affiliate	419,002,962	0
20.0007. Non-cash financial assets transferred from separate account	251,748,528	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	17,595,753,800	344,785,245	1,782,491	16,894,301,754	354,884,310	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	927,394	XXX	XXX	927,394	0	XXX	XXX	0	XXX
3.	Net investment income	2,985,426,125	652,280,358	1,032,395	1,426,677,754	891,052,521	14,383,097	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,868,860)	(2,928,870)	(9,409)	(4,600,301)	(2,330,280)	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	212,425,954	0	0	212,425,954	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,332,091,024	14,632,456	93,954	1,305,918,738	9,827,421	1,618,455	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,708,867,953	549,105	2,250,104	2,735,509,757	(29,441,013)	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	733,282,340	(5,949,793)	62	546,784,084	192,447,987	0	0	0	0
9.	Totals (Lines 1 to 8.3)	25,558,905,730	1,003,368,501	5,149,597	23,117,945,134	1,416,440,946	16,001,552	0	0	0
10.	Death benefits	888,172,646	882,208,462	5,964,184	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	6,699,515	6,699,515	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	3,600,806,416	XXX	XXX	2,948,946,194	651,860,222	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	12,710,259	12,698,539	11,720	0	0	0	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	52,756	52,756	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	29,349,405,299	222,047,918	53,786	25,865,463,428	3,261,840,167	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	345,939,032	7,607,228	8,896	2,066,577	336,256,331	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	15,212,435	0	0	15,212,435	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(424,050,529)	(312,516,795)	(343,730)	231,899,851	(343,089,855)	0	XXX	0	0
20.	Totals (Lines 10 to 19)	33,794,947,829	818,797,623	5,694,856	29,063,588,485	3,906,866,865	0	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,887,401,667	3,039,530	10,582	1,771,986,228	110,933,734	1,431,593	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	183,110,060	5,990,997	0	150,785,126	26,147,075	186,862	XXX	0	0
23.	General insurance expenses and fraternal expenses	839,669,158	147,095,190	472,785	498,417,910	193,683,273	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,496,942	9,586,399	31,448	27,358,338	10,520,757	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(336,269)	(336,065)	(204)	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(13,804,549,046)	(2,816,670)	(180,765)	(10,786,965,333)	(3,014,586,278)	0	XXX	0	0
27.	Aggregate write-ins for deductions	1,145,885,517	294,989,286	(974,937)	845,616,609	(8,128,538)	14,383,097	0	0	0
28.	Totals (Lines 20 to 27)	24,093,625,858	1,276,346,290	5,053,765	21,570,787,363	1,225,436,888	16,001,552	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,465,279,872	(272,977,789)	95,832	1,547,157,771	191,004,058	0	0	0	0
30.	Dividends to policyholders and refunds to members	7,393,269	7,393,269	0	0	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,457,886,603	(280,371,058)	95,832	1,547,157,771	191,004,058	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	96,184,516	(58,877,924)	20,124	114,931,465	40,110,851	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,361,702,087	(221,493,134)	75,708	1,432,226,306	150,893,207	0	0	0	0
34.	Policies/certificates in force end of year	2,261,740	877,269	14,532	1,207,088	162,851	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	General account policy fees	67,595,782	0	0	60,193,531	7,402,251	0	0	0	0
08.302.	Marketing fees	671,632,288	0	0	486,586,552	185,045,735	0	0	0	0
08.303.	Miscellaneous income	(10,661,669)	(10,665,344)	0	3,674	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,715,939	4,715,551	62	326	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	733,282,340	(5,949,793)	62	546,784,084	192,447,987	0	0	0	0
2701.	Additional contract benefits to Founders Plan policyholders	59,095	59,095	0	0	0	0	0	0	0
2702.	Interest on funds withheld treaties	989,253,550	330,904,265	0	643,966,188	0	14,383,097	0	0	0
2703.	Reclassification of ceding commission to surplus	1,214,819,693	0	0	1,214,819,693	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,058,246,821)	(35,974,074)	(974,937)	(1,013,169,272)	(8,128,538)	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,145,885,517	294,989,286	(974,937)	845,616,609	(8,128,538)	14,383,097	0	0	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	344,785,245	139,662	46,511,947	102,822,518	0	144,949,935	47,853,211	0	2,507,972	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	652,280,358	10,085,227	199,590,928	29,578,398	0	323,561,834	88,845,495	0	618,476	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,928,870)	(48,663)	(803,886)	(43,651)	0	(1,529,136)	(499,142)	0	(4,392)	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	14,632,456	0	1,549,735	8,645,079	0	4,437,642	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	549,105	0	7,292	0	0	3,571,182	(5,509,461)	0	2,480,092	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(5,949,793)	0	2,744,341	(13,288,125)	0	4,555,414	38,507	0	70	0	0	0
9.	Totals (Lines 1 to 8.3)	1,003,368,501	10,176,226	249,600,357	127,714,219	0	479,546,871	130,728,610	0	5,602,218	0	0	0
10.	Death benefits	882,208,462	2,918,211	215,834,413	100,929,988	0	471,230,755	90,845,095	0	450,000	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	6,699,515	309,073	1,947,354	0	0	4,443,088	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	12,698,539	25	1,420,608	6,546,433	0	3,659,373	1,072,100	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	52,756	0	52,756	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	222,047,918	2,035,976	30,542,250	6,133,904	0	164,541,213	13,768,439	0	5,026,136	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	7,607,228	49,937	3,398,158	363,918	0	3,036,273	749,067	0	9,875	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(312,516,795)	(4,829,982)	(97,795,715)	(5,971,474)	0	(176,658,655)	(27,020,583)	0	(240,386)	0	0	0
20.	Totals (Lines 10 to 19)	818,797,623	483,240	155,399,824	108,002,769	0	470,252,047	79,414,118	0	5,245,625	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,039,530	0	271,932	436,996	0	2,059,669	162,312	0	108,621	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	5,990,997	0	2,190,577	(1,976,413)	0	5,776,833	0	0	0	0	0	0
23.	General insurance expenses	147,095,190	5,559,405	36,000,143	22,159,795	0	55,733,060	27,250,943	0	391,844	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,586,399	331,804	1,478,667	2,649,155	0	2,309,433	2,753,637	0	63,703	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(336,065)	(311)	(373,552)	44,338	0	(6,540)	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,816,670)	0	0	0	0	0	0	0	(2,816,670)	0	0	0
27.	Aggregate write-ins for deductions	294,989,286	5,299,730	87,618,301	(19,298,123)	0	166,531,686	54,359,417	0	478,275	0	0	0
28.	Totals (Lines 20 to 27)	1,276,346,290	11,673,868	282,585,892	112,018,517	0	702,656,188	163,940,427	0	3,471,398	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(272,977,789)	(1,497,642)	(32,985,535)	15,695,702	0	(223,109,317)	(33,211,817)	0	2,130,820	0	0	0
30.	Dividends to policyholders and refunds to members	7,393,269	0	7,393,269	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(280,371,058)	(1,497,642)	(40,378,804)	15,695,702	0	(223,109,317)	(33,211,817)	0	2,130,820	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(58,877,924)	(314,506)	(8,479,549)	3,296,097	0	(46,852,956)	(6,974,482)	0	447,472	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(221,493,134)	(1,183,136)	(31,899,255)	12,399,605	0	(176,256,361)	(26,237,335)	0	1,683,348	0	0	0
34.	Policies/certificates in force end of year	877,269	157,980	329,925	143,137	0	168,992	75,673	0	1,562	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	(10,665,344)	0	2,706,816	(13,372,160)	0	0	0	0	0	0	0	0
08.302.	Reinsurance experience and other funds	4,715,551	0	37,525	84,035	0	4,555,414	38,507	0	70	0	0	0
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(5,949,793)	0	2,744,341	(13,288,125)	0	4,555,414	38,507	0	70	0	0	0
2701.	Additional contract benefits to founders plan policyholders	59,095	0	70,451	(11,356)	0	0	0	0	0	0	0	0
2702.	Interest on funds withheld treaties	330,904,265	5,299,730	87,547,850	16,687,307	0	166,531,686	54,359,417	0	478,275	0	0	0
2703.	Amortization of gain on reinsured business to income	(35,974,074)	0	0	(35,974,074)	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	294,989,286	5,299,730	87,618,301	(19,298,123)	0	166,531,686	54,359,417	0	478,275	0	0	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	1,782,491	86,251	1,366,045	177,574	0	152,621	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,032,395	121,368	70,906	821,597	0	18,524	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,409)	(1,106)	(646)	(7,488)	0	(169)	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	93,954	271	93,683	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,250,104	0	0	1,930,988	0	319,116	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	62	0	0	62	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	5,149,597	206,784	1,529,988	2,922,733	0	490,092	0	0	0
10.	Death benefits	5,964,184	22,236	5,230,788	587,219	0	123,941	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	11,720	23,370	(12,250)	600	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	53,786	0	0	43,309	0	10,477	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	8,896	0	0	8,896	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(343,730)	(250,671)	91,118	(303,622)	0	119,445	0	0	0
20.	Totals (Lines 10 to 19)	5,694,856	(205,065)	5,309,656	336,402	0	253,863	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	10,582	420	0	3,712	0	6,450	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	472,785	55,580	32,471	376,251	0	8,483	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	31,448	3,697	2,160	25,027	0	564	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(204)	(44)	(160)	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(180,765)	0	0	0	0	(180,765)	0	0	0
27.	Aggregate write-ins for deductions	(974,937)	0	(974,937)	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	5,053,765	(145,412)	4,369,190	741,392	0	88,595	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	95,832	352,196	(2,839,202)	2,181,341	0	401,497	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	95,832	352,196	(2,839,202)	2,181,341	0	401,497	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	20,124	73,961	(596,233)	458,082	0	84,314	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	75,708	278,235	(2,242,969)	1,723,259	0	317,183	0	0	0
34.	Policies/certificates in force end of year	14,532	3,016	10,988	451	0	77	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Reinsurance experience and other refunds	62	0	0	62	0	0	0	0	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	62	0	0	62	0	0	0	0	0
2701.	Amortization of gain on reinsured business to income	(974,937)	0	(974,937)	0	0	0	0	0	0
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(974,937)	0	(974,937)	0	0	0	0	0	0

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

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

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

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

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

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	16,894,301,754	1,293,944,531	193,147,148	13,377,859,883	1,966,295,258	63,054,934	0
2.	Considerations for supplementary contracts with life contingencies	927,394	XXX	XXX	XXX	XXX	927,394	XXX
3.	Net investment income	1,426,677,754	413,542,062	355,298,011	488,077,179	69,462,428	100,298,074	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,600,301)	(921,218)	(327,069)	(2,671,987)	(201,588)	(478,439)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	212,425,954	0	0	212,425,954	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,305,918,738	58,589,452	15,840,641	1,231,893,628	0	(404,983)	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,735,509,757	459,646	1,165,943	2,727,171,519	6,712,649	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	546,784,083	326	0	512,197,499	34,586,258	0	0
9.	Totals (Lines 1 to 8.3)	23,117,945,133	1,765,614,799	565,124,674	18,546,953,675	2,076,855,005	163,396,980	0
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	2,948,946,194	91,075,874	17,940,943	2,408,059,819	319,515,883	112,353,675	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	25,865,463,428	202,298,019	105,880,588	22,976,100,804	2,577,190,668	3,993,349	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	2,066,577	(978,636)	(1,448,500)	7,114,553	997,305	(3,618,145)	0
18.	Payments on supplementary contracts with life contingencies	15,212,435	0	0	0	0	15,212,435	0
19.	Increase in aggregate reserves for life and accident and health contracts	231,899,851	1,173,026,637	150,653,907	(991,224,317)	(44,880,271)	(55,676,105)	0
20.	Totals (Lines 10 to 19)	29,063,588,485	1,465,421,894	273,026,938	24,400,050,859	2,852,823,585	72,265,209	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,771,986,228	34,003,753	14,982,274	1,415,809,489	305,707,249	1,483,463	0
22.	Commissions and expense allowances on reinsurance assumed	150,785,126	66,579	0	129,107,913	21,610,634	0	0
23.	General insurance expenses	498,417,910	38,112,025	25,193,195	403,637,091	45,379,620	(13,904,021)	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	27,358,338	4,131,000	1,739,498	26,632,422	3,671,850	(8,816,432)	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(10,786,965,333)	0	0	(9,912,800,039)	(874,165,294)	0	0
27.	Aggregate write-ins for deductions	845,616,609	296,504,969	281,187,148	259,503,137	0	8,421,355	0
28.	Totals (Lines 20 to 27)	21,570,787,363	1,838,240,220	596,129,053	16,721,940,872	2,355,027,644	59,449,574	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,547,157,770	(72,625,421)	(31,004,379)	1,825,012,803	(278,172,639)	103,947,406	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,547,157,770	(72,625,421)	(31,004,379)	1,825,012,803	(278,172,639)	103,947,406	0
32.	Federal income taxes incurred (excluding tax on capital gains)	114,931,465	(5,395,019)	(2,303,177)	135,572,078	(20,664,207)	7,721,790	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,432,226,305	(67,230,402)	(28,701,202)	1,689,440,725	(257,508,432)	96,225,616	0
34.	Policies/certificates in force end of year	1,207,088	144,673	77,247	835,510	114,481	35,177	0
	DETAILS OF WRITE-INS							
08.301.	General account policy fees	60,193,531	0	0	59,742,536	450,995	0	0
08.302.	Marketing fees	486,586,552	0	0	452,451,289	34,135,263	0	0
08.303.	Miscellaneous income	3,674	0	0	3,674	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	326	326	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	546,784,083	326	0	512,197,499	34,586,258	0	0
2701.	Interest on funds withheld treaties	643,966,188	297,947,975	333,687,382	3,909,476	0	8,421,355	0
2702.	Reclassification of ceding commission to surplus	1,214,819,693	43,919,693	0	1,170,900,000	0	0	0
2703.	Amortization of gain on reinsured business to income	(271,052,022)	(45,362,699)	(52,500,234)	(173,189,089)	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(742,117,250)	0	0	(742,117,250)	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	845,616,609	296,504,969	281,187,148	259,503,137	0	8,421,355	0

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	354,884,310	37,847,978	682,818	293,813,049	22,564,490	(24,025)	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	891,052,521	194,071,282	22,026	40,702,458	2,678,427	252,234,755	401,343,573
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,330,280)	(15,859)	(172)	(318,642)	(20,968)	(1,974,639)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	9,827,421	1,595,901	877,163	7,304,623	0	49,734	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	(29,441,013)	0	0	(29,654,289)	213,276	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	192,447,986	0	0	192,445,100	2,886	0	0
9.	Totals (Lines 1 to 8.3)	1,416,440,945	233,499,302	1,581,835	504,292,299	25,438,111	250,285,825	401,343,573
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	651,860,222	13,356,406	4,572,602	209,390,329	21,194,738	403,346,147	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	3,261,840,167	30,709,127	4,847,945	2,931,649,909	294,623,877	9,309	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	336,256,331	(756,471)	(76,812)	(481,912)	8,752	0	337,562,774
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(343,089,855)	(1,847,312)	4,674	(103,933,890)	(5,110,904)	(232,202,423)	0
20.	Totals (Lines 10 to 19)	3,906,866,865	41,461,750	9,348,409	3,036,624,436	310,716,463	171,153,033	337,562,774
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	110,933,734	439,285	176,315	94,331,804	15,986,330	0	0
22.	Commissions and expense allowances on reinsurance assumed	26,147,075	0	0	0	0	26,147,075	0
23.	General insurance expenses	193,683,273	1,289,994	14,026	25,918,656	1,705,578	160,618,945	4,136,074
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,520,757	70,808	770	1,422,684	93,620	8,816,432	116,443
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,014,586,278)	0	0	(2,729,794,441)	(284,791,837)	0	0
27.	Aggregate write-ins for deductions	(8,128,538)	(5,181,134)	(2,947,404)	0	0	0	0
28.	Totals (Lines 20 to 27)	1,225,436,888	38,080,703	6,592,116	428,503,139	43,710,154	366,735,485	341,815,291
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	191,004,057	195,418,599	(5,010,281)	75,789,160	(18,272,043)	(116,449,660)	59,528,282
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	191,004,057	195,418,599	(5,010,281)	75,789,160	(18,272,043)	(116,449,660)	59,528,282
32.	Federal income taxes incurred (excluding tax on capital gains)	40,110,851	41,037,906	(1,052,159)	15,915,723	(3,837,129)	(24,454,429)	12,500,939
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	150,893,206	154,380,693	(3,958,122)	59,873,437	(14,434,914)	(91,995,231)	47,027,343
34.	Policies/certificates in force end of year	162,851	12,613	6,747	128,312	11,492	3,687	0
	DETAILS OF WRITE-INS							
08.301.	General account policy fees	7,402,251	0	0	7,399,365	2,886	0	0
08.302.	Marketing fees	185,045,735	0	0	185,045,735	0	0	0
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	192,447,986	0	0	192,445,100	2,886	0	0
2701.	Amortization of gain on reinsured business to income	(8,128,538)	(5,181,134)	(2,947,404)	0	0	0	0
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(8,128,538)	(5,181,134)	(2,947,404)	0	0	0	0

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	14,383,097	0	0	0	0	0	0	0	0	0	10,802,440	3,580,657	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,618,455	0	0	0	0	0	0	0	0	0	941,375	677,080	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	16,001,552	0	0	0	0	0	0	0	0	0	11,743,815	4,257,737	0
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,431,593	0	0	0	0	0	0	0	0	0	754,513	677,080	0
22.	Commissions and expense allowances on reinsurance assumed	186,862	0	0	0	0	0	0	0	0	0	186,862	0	0
23.	General insurance expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	14,383,097	0	0	0	0	0	0	0	0	0	10,802,440	3,580,657	0
28.	Totals (Lines 20 to 27)	16,001,552	0	0	0	0	0	0	0	0	0	11,743,815	4,257,737	0
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	0	0	0	0	0	0	0	0	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	0	0	0	0	0	0	0	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	0	0	0	0	0	0	0	0	0	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	0	0	0	0	0	0	0	0	0	0	0	0	0
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.	Interest on funds withheld treaties	14,383,097	0	0	0	0	0	0	0	0	0	10,802,440	3,580,657	0
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	14,383,097	0	0	0	0	0	0	0	0	0	10,802,440	3,580,657	0

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	9,521,203,458	158,014,422	2,619,292,225	142,558,599	0	4,977,679,648	1,609,496,260	0	14,162,304	0	0	0
2.	Tabular net premiums or considerations	385,552,677	76,898	46,832,333	79,718,532	0	184,039,542	72,628,197	0	2,257,175	0	0	0
3.	Present value of disability claims incurred	1,049,354	0	7,612	782,143	0	184,612	74,987	0	0	0	0	0
4.	Tabular interest	430,015,236	4,320,236	119,287,799	9,269,276	0	223,787,861	72,642,068	0	707,996	0	0	0
5.	Tabular less actual reserve released	(929,515)	0	105,961	124,792	0	(209,222)	(950,958)	0	(88)	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	17,517,910	(679)	11,333,311	(1,103,948)	0	1,179,509	6,109,717	0	0	0	0	0
8.	Totals (Lines 1 to 7)	10,354,409,120	162,410,877	2,796,859,241	231,349,394	0	5,386,661,950	1,760,000,271	0	17,127,387	0	0	0
9.	Tabular cost	543,331,493	4,964,499	87,325,421	24,610,312	0	304,820,667	120,991,761	0	618,833	0	0	0
10.	Reserves released by death	303,788,144	1,697,463	144,221,241	2,505,320	0	128,115,592	26,989,731	0	258,797	0	0	0
11.	Reserves released by other terminations (net)	290,275,074	2,564,475	43,065,740	60,325,552	0	150,726,832	28,447,965	0	5,144,510	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	11,144,422	0	750,329	7,321,087	0	1,977,868	1,095,138	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(2,816,670)	0	0	0	0	0	0	0	(2,816,670)	0	0	0
14.	Total Deductions (Lines 9 to 13)	1,145,722,463	9,226,437	275,362,731	94,762,271	0	585,640,959	177,524,595	0	3,205,470	0	0	0
15.	Reserve December 31 of current year	9,208,686,657	153,184,440	2,521,496,510	136,587,123	0	4,801,020,991	1,582,475,676	0	13,921,917	0	0	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	7,933,742,385	145,872,359	2,332,359,262	703,636	0	4,338,525,752	1,102,147,466	0	14,133,910	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	6,623,086,469	131,485,364	1,762,276,472	509,650	0	3,791,453,791	934,333,573	0	3,027,619	0	0	0

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	30,255,974	3,662,009	2,020,638	24,093,260	0	480,067	0	0	0
2.	Tabular net premiums or considerations	1,650,220	20,567	1,303,213	189,081	0	137,359	0	0	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	1,325,101	147,001	74,437	1,076,348	0	27,315	0	0	0
5.	Tabular less actual reserve released	10,646	0	10,801	(155)	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	2,047,391	(3,444)	0	2,050,835	0	0	0	0	0
8.	Totals (Lines 1 to 7)	35,289,332	3,826,133	3,409,089	27,409,369	0	644,741	0	0	0
9.	Tabular cost	2,938,992	112,858	(566,832)	3,170,292	0	222,674	0	0	0
10.	Reserves released by death	496,716	128,544	1,213	363,639	0	3,320	0	0	0
11.	Reserves released by other terminations (net)	2,110,932	173,394	1,852,337	85,201	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	11,215	0	10,615	600	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(180,765)	0	0	0	0	(180,765)	0	0	0
14.	Total Deductions (Lines 9 to 13)	5,377,090	414,796	1,297,333	3,619,732	0	45,229	0	0	0
15.	Reserve December 31 of current year	29,912,242	3,411,337	2,111,756	23,789,637	0	599,512	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	18,693,667	2,697,834	0	15,392,561	0	603,272	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	15,949,936	2,676,041	0	13,148,350	0	125,545	0	0	0

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	11,217,705,868	1,683,071,222	730,464,580	7,078,522,781	519,088,933	1,206,558,352	0
2.	Tabular net premiums or considerations	15,731,825,108	1,205,438,811	180,798,797	12,456,658,458	1,832,252,690	56,676,352	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	253,235,204	64,742,355	21,231,675	128,964,015	9,828,083	28,469,076	0
5.	Tabular less actual reserve released	2,275,233,231	168,429,040	93,884,844	1,899,257,313	134,705,264	(21,043,230)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	1,629,383	2,300,777	1,260,391	(4,940,767)	874,949	2,134,033	0
8.	Totals (Lines 1 to 7)	29,479,628,794	3,123,982,205	1,027,640,287	21,558,461,800	2,496,749,919	1,272,794,583	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	25,924,675,766	239,289,151	128,451,796	22,975,689,229	2,577,190,668	4,054,922	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,892,312,643	28,595,195	18,070,004	2,408,274,147	319,515,883	117,857,414	0
13.	Net transfers to or (from) Separate Accounts	(10,786,965,334)	0	0	(9,912,800,040)	(874,165,294)	0	0
14.	Total Deductions (Lines 9 to 13)	18,030,023,075	267,884,346	146,521,800	15,471,163,336	2,022,541,257	121,912,336	0
15.	Reserve December 31 of current year	11,449,605,719	2,856,097,859	881,118,487	6,087,298,464	474,208,662	1,150,882,247	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	10,206,379,485	2,780,501,210	864,658,923	6,087,096,748	474,122,604	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	655,007,257	655,007,257	0	0	0	0	0

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	4,481,708,943	30,257,176	316,605	641,338,132	41,339,043	3,768,457,987	0
2.	Tabular net premiums or considerations	330,924,265	35,176,246	638,775	273,783,780	21,026,266	299,198	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	103,264,017	1,031,694	(99,105)	13,947,195	886,085	87,498,148	0
5.	Tabular less actual reserve released	136,861,296	6,193,642	8,865,453	20,434,785	3,977,363	97,390,053	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(12,464,048)	22,390	216	(1,007,868)	26,160	(11,504,946)	0
8.	Totals (Lines 1 to 7)	5,040,294,473	72,681,148	9,721,944	948,496,024	67,254,917	3,942,140,440	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	3,263,576,514	32,597,566	4,824,225	2,931,495,894	294,623,877	34,952	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	652,685,149	11,673,718	4,576,440	209,390,329	21,194,738	405,849,924	0
13.	Net transfers to or (from) Separate Accounts	(3,014,586,278)	0	0	(2,729,794,441)	(284,791,837)	0	0
14.	Total Deductions (Lines 9 to 13)	901,675,385	44,271,284	9,400,665	411,091,782	31,026,778	405,884,876	0
15.	Reserve December 31 of current year	4,138,619,088	28,409,864	321,279	537,404,242	36,228,139	3,536,255,564	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	602,314,857	28,403,096	321,279	537,362,393	36,228,089	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	3,833,735	3,833,735	0	0	0	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 89,453,770	101,560,142
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 1,353,458,556	1,287,688,126
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 9,455,090	8,618,971
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	14,529,586	14,804,392
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 490,848,539	484,408,490
4.	Real estate	(d) 36,951,042	36,951,042
5	Contract loans	351,370,578	394,941,988
6	Cash, cash equivalents and short-term investments	(e) 171,061,370	170,396,350
7	Derivative instruments	(f) (342,638,183)	87,851,975
8.	Other invested assets	731,270,790	731,315,613
9.	Aggregate write-ins for investment income	197,152	197,152
10.	Total gross investment income	2,905,958,290	3,318,734,241
11.	Investment expenses		(g) 116,924,171
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,573,156
13.	Interest expense		(h) 121,776,019
14.	Depreciation on real estate and other invested assets		(i) 7,557,352
15.	Aggregate write-ins for deductions from investment income		83,477,418
16.	Total deductions (Lines 11 through 15)		333,308,116
17.	Net investment income (Line 10 minus Line 16)		2,985,426,125
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	197,152	197,152
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	197,152	197,152
1501.	Interest Expense on Federal Home Loan Bank of Indianapolis Borrowings		8,683,784
1502.	Interest Expense on Repurchase Agreements		69,315,867
1503.	Miscellaneous Investment Income		5,477,767
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		83,477,418

(a) Includes $ 48,377,717 accrual of discount less $ 80,358,805 amortization of premium and less $ 13,382,304 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 28,727 paid for accrued dividends on purchases.

(c) Includes $ 2,636,696 accrual of discount less $ 3,876,418 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 32,271,977 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 49,875,801 accrual of discount less $ 0 amortization of premium and less $ 734,979 paid for accrued interest on purchases.

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

(g) Includes $ 116,924,170 investment expenses and $ 3,573,156 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 26,371,637 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 7,557,351 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(4,504,402)	0	(4,504,402)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(160,629,854)	(31,046,789)	(191,676,643)	2,086,390	(46,823,623)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(349,228)	(690,703)	(1,039,931)	3,464,162	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(7,085,999)	0	(7,085,999)	11,113,651	0
2.21	Common stocks of affiliates	75,925	(12,258)	63,667	88,799,063	0
3.	Mortgage loans	(11,486,076)	(20,348,122)	(31,834,198)	12,303,796	(91,060)
4.	Real estate	(660,507)	(5,041,400)	(5,701,907)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	554,886	0	554,886	0	0
7.	Derivative instruments	(1,312,857,033)	0	(1,312,857,033)	(1,508,641,589)	(21,516,134)
8.	Other invested assets	2,191,829	(3,215,958)	(1,024,129)	107,914,459	(2,865,824)
9.	Aggregate write-ins for capital gains (losses)	84,609,517	35,722,272	120,331,789	(216,115,475)	68,255,747
10.	Total capital gains (losses)	(1,410,140,942)	(24,632,958)	(1,434,773,900)	(1,499,075,543)	(3,040,894)
	DETAILS OF WRITE-INS					
0901.	Funds Withheld interest	90,051,139	35,722,272	125,773,411	(59,197,667)	(20,637,865)
0902.	Litigation Proceeds	182,997	0	182,997	0	0
0903.	Liability for Deposit-Type Contracts	0	0	0	(156,917,808)	88,893,612
0998.	Summary of remaining write-ins for Line 9 from overflow page	(5,624,619)	0	(5,624,619)	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	84,609,517	35,722,272	120,331,789	(216,115,475)	68,255,747

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	155,600,946	7,124	0	155,593,822	0	0	0	0
2.	Deferred and accrued	133,533	133,533	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:								
	3.1 Direct	140,658	140,658	0	0	0	0	0	0
	3.2 Reinsurance assumed	155,593,822	0	0	155,593,822	0	0	0	0
	3.3 Reinsurance ceded	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	155,734,480	140,658	0	155,593,822	0	0	0	0
4.	Advance	3,626	3,626	0	0	0	0	0	0
5.	Line 3.4 - Line 4	155,730,854	137,032	0	155,593,822	0	0	0	0
6.	Collected during year:								
	6.1 Direct	9,290,748,810	460,298	1,222,223	9,099,797,798	189,268,491	0	0	0
	6.2 Reinsurance assumed	642,176,439	351,347	0	641,825,092	0	0	0	0
	6.3 Reinsurance ceded	44,739,561	522,360	1,643	44,215,558	0	0	0	0
	6.4 Net	9,888,185,688	289,285	1,220,580	9,697,407,332	189,268,491	0	0	0
7.	Line 5 + Line 6.4	10,043,916,542	426,317	1,220,580	9,853,001,154	189,268,491	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	129,364,178	142,362	0	129,221,816	0	0	0	0
9.	First year premiums and considerations:								
	9.1 Direct	9,290,742,717	454,205	1,222,223	9,099,797,798	189,268,491	0	0	0
	9.2 Reinsurance assumed	668,548,446	351,347	0	668,197,099	0	0	0	0
	9.3 Reinsurance ceded	44,738,797	521,596	1,643	44,215,558	0	0	0	0
	9.4 Net (Line 7 - Line 8)	9,914,552,366	283,956	1,220,580	9,723,779,339	189,268,491	0	0	0
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	5,880,720,843	6,306,205	0	5,874,414,638	0	0	0	0
	10.2 Reinsurance assumed	327,036	327,036	0	0	0	0	0	0
	10.3 Reinsurance ceded	0	0	0	0	0	0	0	0
	10.4 Net	5,881,047,879	6,633,241	0	5,874,414,638	0	0	0	0
	RENEWAL								
11.	Uncollected	34,637,644	(1,593,266)	(1,878,433)	38,109,343	0	0	0	0
12.	Deferred and accrued	38,720,399	38,661,552	58,847	0	0	0	0	0
13.	Deferred, accrued and uncollected:								
	13.1 Direct	73,094,835	66,826,120	305,794	0	0	5,962,921	0	0
	13.2 Reinsurance assumed	51,785,119	16,693,602	0	34,807,452	0	284,065	0	0
	13.3 Reinsurance ceded	51,521,909	46,451,436	2,125,379	(3,301,892)	0	6,246,986	0	0
	13.4 Net (Line 11 + Line 12)	73,358,045	37,068,286	(1,819,585)	38,109,344	0	0	0	0
14.	Advance	1,946,847	1,945,728	1,119	0	0	0	0	0
15.	Line 13.4 - Line 14	71,411,198	35,122,558	(1,820,704)	38,109,344	0	0	0	0
16.	Collected during year:								
	16.1 Direct	1,909,717,046	463,066,997	12,489,206	1,248,422,450	163,756,724	21,981,669	0	0
	16.2 Reinsurance assumed	248,151,704	89,471,757	798,945	156,006,670	(24,025)	1,898,357	0	0
	16.3 Reinsurance ceded	349,965,645	214,075,548	7,569,619	106,323,572	(1,883,120)	23,880,026	0	0
	16.4 Net	1,807,903,105	338,463,206	5,718,532	1,298,105,548	165,615,819	0	0	0
17.	Line 15 + Line 16.4	1,879,314,303	373,585,764	3,897,828	1,336,214,892	165,615,819	0	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	79,160,742	35,717,715	3,335,915	40,107,112	0	0	0	0
19.	Renewal premiums and considerations:								
	19.1 Direct	1,905,081,041	458,146,902	12,407,806	1,248,422,449	163,756,724	22,347,160	0	0
	19.2 Reinsurance assumed	245,154,210	87,942,172	798,950	154,467,035	(24,025)	1,970,078	0	0
	19.3 Reinsurance ceded	350,081,696	208,221,026	12,644,845	106,781,707	(1,883,120)	24,317,238	0	0
	19.4 Net (Line 17 - Line 18)	1,800,153,555	337,868,048	561,911	1,296,107,777	165,615,819	0	0	0
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	17,076,544,601	464,907,312	13,630,029	16,222,634,885	353,025,215	22,347,160	0	0
	20.2 Reinsurance assumed	914,029,692	88,620,555	798,950	822,664,134	(24,025)	1,970,078	0	0
	20.3 Reinsurance ceded	394,820,493	208,742,622	12,646,488	150,997,265	(1,883,120)	24,317,238	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	17,595,753,800	344,785,245	1,782,491	16,894,301,754	354,884,310	0	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	432,948	432,948	0	0	0	0	0	0
22.	All other	5,979,801	5,979,801	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	(117,090)	(673)	0	(116,417)	0	0	0	0
	23.2 Reinsurance assumed	131,484,692	3,913,358	0	127,571,334	0	0	0	0
	23.3 Net ceded less assumed	(131,601,782)	(3,914,031)	0	(127,687,751)	0	0	0	0
24.	Single:								
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25.	Renewal:								
	25.1 Reinsurance ceded	1,332,208,114	14,633,129	93,954	1,306,035,155	9,827,421	1,618,455	0	0
	25.2 Reinsurance assumed	51,625,368	2,077,639	0	23,213,792	26,147,075	186,862	0	0
	25.3 Net ceded less assumed	1,280,582,746	12,555,490	93,954	1,282,821,363	(16,319,654)	1,431,593	0	0
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	1,332,091,024	14,632,456	93,954	1,305,918,738	9,827,421	1,618,455	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	183,110,060	5,990,997	0	150,785,126	26,147,075	186,862	0	0
	26.3 Net ceded less assumed	1,148,980,964	8,641,459	93,954	1,155,133,612	(16,319,654)	1,431,593	0	0
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	515,655,904	629	0	515,655,275	0	0	0	0
28.	Single	237,941,221	0	0	237,941,221	0	0	0	0
29.	Renewal	1,133,598,385	3,038,901	10,582	1,018,183,575	110,933,734	1,431,593	0	0
30.	Deposit-type contract funds	206,157	0	0	206,157	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	1,887,401,667	3,039,530	10,582	1,771,986,228	110,933,734	1,431,593	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	44,890,113	0	0	0	0	0	44,890,113
2.	Salaries and wages	492,471,786	0	0	0	2,038,538	0	494,510,324
3.11	Contributions for benefit plans for employees	60,392,006	0	0	0	0	0	60,392,006
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	5,558,046	0	0	0	2,391	0	5,560,437
3.32	Other agent welfare	0	0	0	0	0	0	0
4.1	Legal fees and expenses	7,232,659	0	0	0	0	0	7,232,659
4.2	Medical examination fees	34,414	0	0	0	0	0	34,414
4.3	Inspection report fees	26,210	0	0	0	0	0	26,210
4.4	Fees of public accountants and consulting actuaries	1,941,382	0	0	0	0	0	1,941,382
4.5	Expense of investigation and settlement of policy claims	39,838	0	0	0	0	0	39,838
5.1	Traveling expenses	15,613,649	0	0	0	4,160	0	15,617,809
5.2	Advertising	6,405,761	0	0	0	0	0	6,405,761
5.3	Postage, express, telegraph and telephone	11,952,203	0	0	0	1,775	0	11,953,978
5.4	Printing and stationery	3,012,885	0	0	0	0	0	3,012,885
5.5	Cost or depreciation of furniture and equipment	2,469,817	0	0	0	0	0	2,469,817
5.6	Rental of equipment	1,262,344	0	0	0	0	0	1,262,344
5.7	Cost or depreciation of EDP equipment and software	16,542,630	0	0	0	0	0	16,542,630
6.1	Books and periodicals	130,687	0	0	0	0	0	130,687
6.2	Bureau and association fees	2,681,050	0	0	0	771	0	2,681,821
6.3	Insurance, except on real estate	5,405,885	0	0	0	0	0	5,405,885
6.4	Miscellaneous losses	0	0	0	0	0	0	0
6.5	Collection and bank service charges	2,105,848	0	0	0	0	0	2,105,848
6.6	Sundry general expenses	5,352,414	0	0	0	421,272	0	5,773,686
6.7	Group service and administration fees	0	0	0	0	0	0	0
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	0	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	9,998,525	0	0	0	0	0	9,998,525
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	8,276,557	0	8,276,557
9.2	Investment expenses not included elsewhere	0	0	0	0	104,538,521	0	104,538,521
9.3	Aggregate write-ins for expenses	144,149,006	0	0	0	1,640,186	0	145,789,192
10.	General expenses incurred	839,669,158	0	0	0	116,924,171	(b) 0	(a) 956,593,329
11.	General expenses unpaid Dec. 31, prior year	196,254,379	0	0	0	11,748,938	0	208,003,317
12.	General expenses unpaid Dec. 31, current year	238,452,807	0	0	0	10,046,738	0	248,499,545
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	797,470,730	0	0	0	118,626,371	0	916,097,101
	DETAILS OF WRITE-INS							
09.301.	Rating Agency Fees	3,887,294	0	0	0	0	0	3,887,294
09.302.	Software Purchases	94,677	0	0	0	0	0	94,677
09.303.	Total System Processing Costs	133,713,265	0	0	0	515,186	0	134,228,451
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	6,453,770	0	0	0	1,125,000	0	7,578,770
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	144,149,006	0	0	0	1,640,186	0	145,789,192

(a) Includes management fees of $ 47,395,101 to affiliates and $ 59,558,288 to non-affiliates.

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

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	3,396,569	0	3,396,569
2.	State insurance department licenses and fees	7,106,725	0	0	0	0	7,106,725
3.	State taxes on premiums	3,601,344	0	0	0	0	3,601,344
4.	Other state taxes, including $ 763,825 for employee benefits	3,732,805	0	0	959	0	3,733,764
5.	U.S. Social Security taxes	25,614,521	0	0	170,370	0	25,784,891
6.	All other taxes	7,441,547	0	0	5,258	0	7,446,805
7.	Taxes, licenses and fees incurred	47,496,942	0	0	3,573,156	0	51,070,098
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	2,506,082	0	0	0	0	2,506,082
9.	Taxes, licenses and fees unpaid Dec. 31, current year	6,016,396	0	0	0	0	6,016,396
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	43,986,628	0	0	3,573,156	0	47,559,784

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	432,948	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	5,979,801	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	6,412,749	0
6.	Paid in cash	844,953	0
7.	Left on deposit	655,553	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	7,913,255	0
10.	Amount due and unpaid	199,415	0
11.	Provision for dividends or refunds payable in the following calendar year	7,572,639	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	7,772,054	0
16.	Total from prior year	8,239,285	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	7,446,024	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 1941 CSO 2.50% CRVM	200,616	0	200,616	0	0
0100002. 1941 CSO 2.50% CRVM --> NLP	84,169	0	84,169	0	0
0100003. 1941 CSO 2.50% NLP	94,044	0	94,044	0	0
0100004. 1941 CSO 3.00% CRVM	5,679,793	0	5,679,793	0	0
0100005. 1941 CSO 3.00% NLP	1,235,795	0	1,235,795	0	0
0100006. 130% 1941 CSO 3.00% NLP	351	0	351	0	0
0100007. 1941 Std Ind 3.00% CRVM	230,996	230,996	0	0	0
0100008. 1941 Std Ind 3.50% CRVM	1,071	0	1,071	0	0
0100009. 1941 Substd Ind 3.00% CRVM	1,939	1,939	0	0	0
0100010. 1941 Substd Ind 5.50% CRVM	181,837	0	181,837	0	0
0100011. 1958 CET 2.25% NLP	193,079	0	193,079	0	0
0100012. 1958 CET 3.00% NLP	1,260	0	1,260	0	0
0100013. 1958 CET 3.50% NLP	1,738,965	0	1,738,965	0	0
0100014. 1958 CET 4.00% NLP	2,430	0	2,430	0	0
0100015. 1958 CET 4.50% NLP	62,886	0	62,886	0	0
0100016. 1958 CSO 0.00% CRVM	16,212	0	16,212	0	0
0100017. 1958 CSO 0.00% NLP	60,301	0	60,301	0	0
0100018. 1958 CSO 1.50% CRVM	3,572,158	0	3,572,158	0	0
0100019. 1958 CSO 2.00% CRVM	2,104,213	0	2,104,213	0	0
0100020. 1958 CSO 2.25% CRVM	147,251	0	147,251	0	0
0100021. 1958 CSO 2.25% NLP	1,462,752	0	1,462,752	0	0
0100022. 1958 CSO 2.50% CRVM	9,843,915	0	9,843,915	0	0
0100023. 1958 CSO 2.50% CRVM --> NLP	83,095	0	83,095	0	0
0100024. 1958 CSO 2.625% NLP	42,780	0	42,780	0	0
0100025. 1958 CSO 3.00% CRVM	26,042,408	0	26,042,408	0	0
0100026. 1958 CSO 3.00% CRVM --> NLP	31,387	0	31,387	0	0
0100027. 1958 CSO 3.00% NLP	1,138,822	0	1,138,822	0	0
0100028. 1958 CSO 3.50% CRVM	8,817,276	0	8,817,276	0	0
0100029. 1958 CSO 3.50% NLP	7,840,545	0	7,840,545	0	0
0100030. 1958 CSO 4.00% CRVM	9,174,960	0	9,174,960	0	0
0100031. 1958 CSO 4.00% NLP	1,793,181	0	1,793,181	0	0
0100032. 1958 CSO 4.50% CRVM	168,611,661	0	168,611,661	0	0
0100033. 1958 CSO 4.50% NLP	1,131,222	0	1,131,222	0	0
0100034. 1958 CSO 5.50% CRVM	5,778,381	0	5,778,381	0	0
0100035. 1958 CSO 6.00% CRVM	17,437,916	0	17,437,916	0	0
0100036. 1961 CSI 3.00% CRVM	954,392	940,795	13,597	0	0
0100037. 1961 CSI 3.50% CRVM	584,409	584,409	0	0	0
0100038. 1980 CSO 3.50% CRVM	2,565	0	2,565	0	0
0100039. 1980 CSO 3.75% NLP	2,016,460	0	0	0	2,016,460
0100040. 1980 CSO 4.00% CRVM	45,848,164	0	45,343,024	0	505,140
0100041. 1980 CSO 4.00% NLP	1,131,726	0	1,131,726	0	0
0100042. 1980 CSO 4.50% CRVM	852,981,374	17,338,108	792,744,323	0	42,898,943
0100043. 1980 CSO 4.50% NLP	6,712,920	0	6,712,920	0	0
0100044. 1980 CSO 4.50% CRVM --> NLP	493,212	0	493,212	0	0
0100045. 1980 CSO 4.75% CRVM	7,019,531	0	7,019,531	0	0
0100046. 1980 CSO 5.00% CRVM	242,395,084	0	242,395,084	0	0
0100047. 1980 CSO 5.00% NLP	15,956,205	0	15,956,205	0	0
0100048. 1980 CSO 5.00% CRVM --> NLP	10,713	0	10,713	0	0
0100049. 1980 CSO 5.50% CRVM	1,181,817,009	0	1,181,817,009	0	0
0100050. 1980 CSO 5.50% NLP	1,008,278,523	0	1,008,278,523	0	0
0100051. 1980 CSO 5.50% CRVM --> NLP	131,721	0	131,721	0	0
0100052. 1980 CSO 6.00% CRVM	335,694,457	0	335,694,457	0	0
0100053. 1980 CSO 6.00% NLP	221,317,844	0	221,317,844	0	0
0100054. 1980 CSO VAR% 4.50% CRVM	143,995	0	143,995	0	0
0100055. 1980 CSO VAR% 5.00% CRVM	504,168	0	504,168	0	0
0100056. 1980 CSO VAR% 5.50% CRVM	1,127,787	0	1,127,787	0	0
0100057. 2001 CSO 3.50% CRVM	3,912,175	0	3,741,336	0	170,839
0100058. 150% 2001 CSO 3.50% CRVM	13,404,536	0	13,399,683	0	4,853
0100059. 250% 2001 CSO 3.50% CRVM	1,662	0	1,662	0	0
0100060. 2001 CSO 4.00% CRVM	578,323,013	0	567,115,230	0	11,207,783
0100061. 150% 2001 CSO 4.00% CRVM	7,488,431	0	7,437,469	0	50,962
0100062. 250% 2001 CSO 4.00% CRVM	632,873	0	632,873	0	0
0100063. 350% 2001 CSO 4.00% CRVM	371,647	0	371,647	0	0
0100064. 2001 CSO 4.50% CRVM	31,662,370	0	31,238,476	0	423,894
0100065. 150% 2017 CSO 3.00% CRVM	2,972,652	0	2,972,071	0	581
0100066. 150% 2017 CSO 3.50% CRVM	2,077,428	0	2,077,428	0	0
0100067. 1941 CSO 2.00% Paid Up	100,159	0	100,159	0	0
0100068. 1941 CSO 2.50% Paid Up	36,994	0	36,994	0	0
0100069. 1941 CSO 3.00% Paid Up	21,525,240	1,776,895	19,748,345	0	0
0100070. 1941 CSO 4.00% Paid Up	2,868	0	2,868	0	0
0100071. 1941 CSO 4.50% Paid Up	218,655	6,293	212,362	0	0
0100072. 1941 CSO 5.25% Paid Up	42,070	0	42,070	0	0
0100073. 1941 Std Ind 3.00% Paid Up	58,020,842	57,746,770	274,072	0	0
0100074. 1941 Std Ind 3.50% Paid Up	450	0	450	0	0
0100075. 1941 Std Ind 6.00% Paid Up	1,713	1,713	0	0	0
0100076. 1941 Substd Ind 3.00% Paid Up	8,023,500	8,023,500	0	0	0
0100077. 1941 Substd Ind 5.50% Paid Up	21,394	21,394	0	0	0
0100078. 1958 CSO 2.00% Paid Up	102,224	0	102,224	0	0
0100079. 1958 CSO 2.50% Paid Up	13,614,273	0	13,614,273	0	0
0100080. 1958 CSO 3.00% Paid Up	49,996,719	0	49,858,730	0	137,989
0100081. 1958 CSO 3.50% Paid Up	19,322,107	0	19,322,107	0	0
0100082. 1958 CSO 4.00% Paid Up	2,034,341	831	2,033,510	0	0
0100083. 1958 CSO 4.50% Paid Up	23,163,437	0	23,163,437	0	0
0100084. 1958 CSO 5.00% Paid Up	1,023	0	1,023	0	0
0100085. 1958 CSO 5.50% Paid Up	21,696,306	0	21,696,306	0	0
0100086. 1958 CSO 6.00% Paid Up	30,556	0	30,556	0	0
0100087. 1961 CSI 3.00% Paid Up	47,709,357	47,632,645	76,712	0	0
0100088. 1961 CSI 3.50% Paid Up	4,099,528	4,099,528	0	0	0
0100089. 1961 CSI 4.00% Paid Up	5,723	5,723	0	0	0
0100090. 1980 CSO 4.00% Paid Up	20,128,955	0	20,128,955	0	0
0100091. 1980 CSO 4.50% Paid Up	16,632,202	0	16,632,202	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092.	1980 CSO 4.75% Paid Up	274,290	0	274,290	0	0
0100093.	1980 CSO 5.00% Paid Up	14,523,948	0	14,523,948	0	0
0100094.	1980 CSO 5.50% Paid Up	24,749,088	0	24,749,088	0	0
0100095.	1980 CSO 6.00% Paid Up	316,341	0	316,341	0	0
0100096.	1980 CSO 6.25% Paid Up	33,503	0	33,503	0	0
0100097.	1980 CSO VAR% 4.50% Paid Up	3,983,829	0	3,983,829	0	0
0100098.	1980 CSO VAR% 5.00% Paid Up	603,811	0	603,811	0	0
0100099.	1980 CSO VAR% 5.50% Paid Up	1,836,687	0	1,836,687	0	0
0100100.	2001 CSO 4.00% Paid Up	1,108,910	0	1,104,597	0	4,313
0100101.	2017 CSO 3.75% Paid Up	974	0	974	0	0
0100102.	2017 CSO 4.00% Paid Up	1,035	0	1,035	0	0
0100103.	American Experience 3.00% Paid Up	379,748	181,493	198,255	0	0
0100104.	American Experience 3.50% Paid Up	573,666	145,718	427,948	0	0
0100105.	American Experience 4.50% Paid Up	924	924	0	0	0
0100106.	American Men 2.50% Paid Up	11,763	0	11,763	0	0
0100107.	American Men 3.00% Paid Up	459,334	0	459,334	0	0
0100108.	American Men 3.50% Paid Up	1,885	0	1,885	0	0
0100109.	American Men 4.50% Paid Up	3,632	0	3,632	0	0
0100110.	American Men 5.00% Paid Up	49,815	0	49,815	0	0
0100111.	Std Ind 3.50% Paid Up	1,684,103	1,684,103	0	0	0
0100112.	Std Ind 5.00% Paid Up	3,174	3,174	0	0	0
0100113.	Substd Ind 3.50% Paid Up	1,090,573	1,090,573	0	0	0
0100114.	1941 CSO 2.00% Paid Up ETI	2,732	0	2,732	0	0
0100115.	1941 CSO 2.50% Paid Up ETI	10,492	0	10,492	0	0
0100116.	1941 CSO 3.00% Paid Up ETI	219,008	0	219,008	0	0
0100117.	1941 Std Ind 3.00% Paid Up ETI	1,052,790	1,052,790	0	0	0
0100118.	1941 Std Ind 3.50% Paid Up ETI	63	0	63	0	0
0100119.	1941 Substd Ind 3.00% Paid Up ETI	102,822	90,390	12,432	0	0
0100120.	1958 CET 2.50% Paid Up ETI	46,765	0	46,765	0	0
0100121.	1958 CET 3.00% Paid Up ETI	4,262,477	0	4,262,477	0	0
0100122.	1958 CET 3.50% Paid Up ETI	1,619,553	0	1,619,553	0	0
0100123.	1958 CET 4.00% Paid Up ETI	383,684	0	383,684	0	0
0100124.	1958 CET 4.50% Paid Up ETI	8,133,650	0	8,133,650	0	0
0100125.	1958 CET 5.00% Paid Up ETI	45,014	0	45,014	0	0
0100126.	1958 CET 5.50% Paid Up ETI	2,514,572	0	2,514,572	0	0
0100127.	1958 CSO 2.00% Paid Up ETI	74,260	0	74,260	0	0
0100128.	1958 CSO 2.50% Paid Up ETI	224,652	0	224,652	0	0
0100129.	1958 CSO 3.00% Paid Up ETI	956,402	0	956,402	0	0
0100130.	1958 CSO 4.00% Paid Up ETI	137,727	0	137,727	0	0
0100131.	1958 CSO 4.50% Paid Up ETI	587,613	0	587,613	0	0
0100132.	1958 CSO 5.50% Paid Up ETI	42,600	0	42,600	0	0
0100133.	1961 CIET 3.00% Paid Up ETI	6,297,508	6,297,508	0	0	0
0100134.	1961 CIET 3.50% Paid Up ETI	771,620	771,620	0	0	0
0100135.	1961 CIET 4.00% Paid Up ETI	18,913	18,913	0	0	0
0100136.	1980 CET 4.00% Paid Up ETI	13,134,931	0	13,134,931	0	0
0100137.	1980 CET 4.50% Paid Up ETI	366,768	0	366,768	0	0
0100138.	1980 CET 5.00% Paid Up ETI	2,644,773	0	2,644,773	0	0
0100139.	1980 CET 5.50% Paid Up ETI	19,887,294	0	19,887,294	0	0
0100140.	1980 CSO 4.50% Paid Up ETI	36,525	0	36,525	0	0
0100141.	1980 CSO 4.75% Paid Up ETI	653,597	0	653,597	0	0
0100142.	1980 CSO 5.00% Paid Up ETI	9,774	0	9,774	0	0
0100143.	1980 CSO 5.50% Paid Up ETI	4,234,477	0	4,234,477	0	0
0100144.	1980 CSO 6.25% Paid Up ETI	39,136	0	39,136	0	0
0100145.	1980 CSO VAR% 5.50% Paid Up ETI	1,216	0	1,216	0	0
0100146.	Std Ind 3.50% Paid Up ETI	631,399	631,399	0	0	0
0100147.	Substd Ind 3.50% Paid Up ETI	205	205	0	0	0
0100148.	Substandard	1,044,456	0	1,034,749	0	9,707
0100149.	REALIC 125% 80 CSO 5.50% CRVM	82,974,777	0	82,974,777	0	0
0100150.	REALIC 125% 80 CSO 6.00% CRVM	17,904,877	0	17,904,877	0	0
0100151.	REALIC 130% 41 CSO 3.00% NL	70,651	0	70,651	0	0
0100152.	REALIC 150% 2017 CSO 3.00% CRVM	432,022	0	432,022	0	0
0100153.	REALIC 150% 2017 CSO 3.50% CRVM	200,898	0	200,898	0	0
0100154.	REALIC 200% 80 CSO 4.00% NL	4,623,386	0	4,623,386	0	0
0100155.	REALIC 2001 CSO 3.50% CRVM	17,701,316	0	17,701,316	0	0
0100156.	REALIC 2001 CSO 4.00% CRVM	71,321,251	0	71,321,251	0	0
0100157.	REALIC 2001 CSO 4.25% CRVM	10,105	0	10,105	0	0
0100158.	REALIC 2001 CSO 3.00% NL	5,912	0	5,912	0	0
0100159.	REALIC 2001 CSO 4.00% NL	208,326	0	208,326	0	0
0100160.	REALIC 2017 CSO 3.00% CRVM	992,272	0	992,272	0	0
0100161.	REALIC 2017 CSO 3.50% CRVM	1,225,820	0	1,225,820	0	0
0100162.	REALIC 41 CET 2.50% NL	78,175	0	78,175	0	0
0100163.	REALIC 41 CET 3.00% NL	170,405	0	170,405	0	0
0100164.	REALIC 41 CSI 3.50%	1,109,824	1,109,824	0	0	0
0100165.	REALIC 41 CSI 3.00% CRVM	6,792	6,792	0	0	0
0100166.	REALIC 41 CSI 2.50% NL	451	0	451	0	0
0100167.	REALIC 41 CSI 3.00% NL	31,121	30,197	924	0	0
0100168.	REALIC 41 CSI 3.50% NL	244,126	244,126	0	0	0
0100169.	REALIC 41 CSO 1.75% CRVM	8,366	0	8,366	0	0
0100170.	REALIC 41 CSO 2.50% CRVM	1,222,254	0	1,222,254	0	0
0100171.	REALIC 41 CSO 2.75% CRVM	990,694	0	990,694	0	0
0100172.	REALIC 41 CSO 3.00% CRVM	23,566,879	0	23,566,879	0	0
0100173.	REALIC 41 CSO 3.50% CRVM	2,219,166	0	2,219,166	0	0
0100174.	REALIC 41 CSO 3.50% / 3.00% CRVM	184,737	0	184,737	0	0
0100175.	REALIC 41 CSO 6.00% CRVM	1,395,660	0	1,395,660	0	0
0100176.	REALIC 41 CSO 2.50% MOD	5,359	0	5,359	0	0
0100177.	REALIC 41 CSO 3.00% MOD	406,404	0	406,404	0	0
0100178.	REALIC 41 CSO 2.50% NJ	36,080	0	36,080	0	0
0100179.	REALIC 41 CSO 2.00% NL	724,519	0	724,519	0	0
0100180.	REALIC 41 CSO 2.25% NL	3,812	0	3,812	0	0
0100181.	REALIC 41 CSO 2.50% NL	9,880,016	0	9,880,016	0	0
0100182.	REALIC 41 CSO 2.75% NL	29,422	0	29,422	0	0
0100183.	REALIC 41 CSO 3.00% NL	25,959,210	11,780	25,945,574	0	1,856

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100184. REALIC 41 CSO 3.25% NL	9,197	0	9,197	0	0
0100185. REALIC 41 CSO 3.50% NL	676,700	0	676,700	0	0
0100186. REALIC 41 CSO 3.50% / 2.50% NL	4,226,976	0	4,226,976	0	0
0100187. REALIC 41 CSO 3.50% / 3.00% NL	982,300	0	982,300	0	0
0100188. REALIC 41 CSO 6.00% NL	9,548,258	0	9,548,258	0	0
0100189. REALIC 41 STD IND 2.50% CRVM	1,620	1,620	0	0	0
0100190. REALIC 41 STD IND 3.00% CRVM	412	412	0	0	0
0100191. REALIC 41 STD IND 6.00% CRVM	1,410	0	1,410	0	0
0100192. REALIC 41 STD IND 6.00% NL	49,196	0	49,196	0	0
0100193. REALIC 41 SUBSTD IND 2.50% CRVM	3,581	3,552	29	0	0
0100194. REALIC 41 SUBSTD IND 3.00% CRVM	250	205	45	0	0
0100195. REALIC 41 SUBSTD IND 6.00% CRVM	278	0	278	0	0
0100196. REALIC 41 SUBSTD IND 6.00% NL	3,224	0	3,224	0	0
0100197. REALIC 58 CET 2.50% CRVM	33,818	0	33,818	0	0
0100198. REALIC 58 CET 3.00% CRVM	120,805	0	113,600	0	7,205
0100199. REALIC 58 CET 3.25% CRVM	5,866	0	5,866	0	0
0100200. REALIC 58 CET 3.50% CRVM	43,762	0	43,762	0	0
0100201. REALIC 58 CET 3.50% / 2.50% CRVM	47,803	0	47,803	0	0
0100202. REALIC 58 CET 4.00% CRVM	19,187	0	19,187	0	0
0100203. REALIC 58 CET 4.50% CRVM	250,649	0	250,649	0	0
0100204. REALIC 58 CET 2.00% NL	3,367	0	3,367	0	0
0100205. REALIC 58 CET 2.25% NL	198,804	0	198,804	0	0
0100206. REALIC 58 CET 2.50% NL	137,398	8,812	128,586	0	0
0100207. REALIC 58 CET 3.00% NL	2,297,895	0	2,280,252	0	17,643
0100208. REALIC 58 CET 3.25% NL	186,943	0	186,943	0	0
0100209. REALIC 58 CET 3.50% NL	1,030,443	0	1,030,443	0	0
0100210. REALIC 58 CET 3.50% / 2.50% NL	44,553	0	44,553	0	0
0100211. REALIC 58 CET 4.00% NL	250,686	0	250,686	0	0
0100212. REALIC 58 CET 4.50% NL	711,932	0	711,932	0	0
0100213. REALIC 58 CET 5.00% NL	119,376	0	119,376	0	0
0100214. REALIC 58 CET 5.50% NL	1,027,841	0	1,027,841	0	0
0100215. REALIC 58 CET 6.00% NL	9,500,400	0	9,500,400	0	0
0100216. REALIC 58 CSO 2.00% CRVM	78,621	0	78,621	0	0
0100217. REALIC 58 CSO 2.25% CRVM	7,347,707	0	7,347,707	0	0
0100218. REALIC 58 CSO 2.50% CRVM	6,107,688	0	6,107,688	0	0
0100219. REALIC 58 CSO 3.00% CRVM	41,533,213	0	41,442,947	0	90,266
0100220. REALIC 58 CSO 3.25% CRVM	4,220,931	0	4,220,931	0	0
0100221. REALIC 58 CSO 3.50% CRVM	34,369,555	0	34,348,295	0	21,260
0100222. REALIC 58 CSO 3.50% / 2.00% CRVM	82,274	0	82,274	0	0
0100223. REALIC 58 CSO 3.50% / 2.50% CRVM	19,478,318	0	19,478,318	0	0
0100224. REALIC 58 CSO 4.00% CRVM	211,344,980	0	211,344,980	0	0
0100225. REALIC 58 CSO 4.50% CRVM	86,482,276	0	86,482,276	0	0
0100226. REALIC 58 CSO 5.50% CRVM	145,139,533	0	145,139,533	0	0
0100227. REALIC 58 CSO 6.00% CRVM	42,639,662	0	42,639,662	0	0
0100228. REALIC 58 CSO 2.00% MOD	214,860	0	214,860	0	0
0100229. REALIC 58 CSO 2.25% MOD	2,028,399	0	2,028,399	0	0
0100230. REALIC 58 CSO 2.50% MOD	2,390,735	0	2,390,735	0	0
0100231. REALIC 58 CSO 3.00% MOD	31,874,364	0	31,874,364	0	0
0100232. REALIC 58 CSO 3.50% MOD	94,031,471	0	94,031,471	0	0
0100233. REALIC 58 CSO 3.50% / 2.50% MOD	2,876,702	0	2,876,702	0	0
0100234. REALIC 58 CSO 3.75% MOD	87,939	0	87,939	0	0
0100235. REALIC 58 CSO 4.00% MOD	3,394,764	0	3,394,764	0	0
0100236. REALIC 58 CSO 4.00% / 2.50% MOD	26,400	0	26,400	0	0
0100237. REALIC 58 CSO 4.50% MOD	11,435,470	0	11,435,470	0	0
0100238. REALIC 58 CSO 4.50%-3.00% MOD	143,786	0	143,786	0	0
0100239. REALIC 58 CSO 2.50% NJ	2,121,586	0	1,944,051	0	177,535
0100240. REALIC 58 CSO 3.00% NJ	5,694	0	5,694	0	0
0100241. REALIC 58 CSO 3.50% NJ	1,033,986	0	1,033,986	0	0
0100242. REALIC 58 CSO 3.50% / 2.50% NJ	2,088,879	0	2,088,879	0	0
0100243. REALIC 58 CSO 4.00% NJ	81,851	0	81,851	0	0
0100244. REALIC 58 CSO 4.50% NJ	914,221	0	914,221	0	0
0100245. REALIC 58 CSO 6.00% NJ	2,339,943	0	2,339,943	0	0
0100246. REALIC 58 CSO 1.00% NL	4,763	0	4,763	0	0
0100247. REALIC 58 CSO 2.00% NL	248,156	0	248,156	0	0
0100248. REALIC 58 CSO 2.25% NL	1,491,059	0	1,491,059	0	0
0100249. REALIC 58 CSO 2.50% NL	26,378,825	21,294	26,357,531	0	0
0100250. REALIC 58 CSO 2.75% NL	157,224	0	157,224	0	0
0100251. REALIC 58 CSO 3.00% NL	70,310,930	0	70,095,160	0	215,770
0100252. REALIC 58 CSO 3.25% NL	1,831,939	0	1,831,939	0	0
0100253. REALIC 58 CSO 3.50% NL	45,148,318	787	44,230,973	0	916,558
0100254. REALIC 58 CSO 3.50% / 2.50% NL	10,827,521	0	10,827,521	0	0
0100255. REALIC 58 CSO 4.00% NL	7,866,274	0	7,862,959	0	3,315
0100256. REALIC 58 CSO 4.50% NL	17,760,500	0	17,684,848	0	75,652
0100257. REALIC 58 CSO 5.00% NL	708,549	0	708,549	0	0
0100258. REALIC 58 CSO 5.50% NL	4,123,778	0	4,123,778	0	0
0100259. REALIC 58 CSO 6.00% NL	56,076,948	0	56,076,948	0	0
0100260. REALIC 60 CSG 4.00% CRVM	22,338	0	0	0	22,338
0100261. REALIC 60 CSG 4.50% CRVM	30,871	0	0	0	30,871
0100262. REALIC 60 CSG 6.00% CRVM	50	0	0	0	50
0100263. REALIC 60 Group 3.00% NL	265	0	0	0	265
0100264. REALIC 61 CIET 2.50% CRVM	4,780	385	4,395	0	0
0100265. REALIC 61 CIET 3.00% CRVM	2,377	2,377	0	0	0
0100266. REALIC 61 CIET 3.50% CRVM	50,718	50,718	0	0	0
0100267. REALIC 61 CSI 3.50%	390,939	390,939	0	0	0
0100268. REALIC 61 CSI 2.50% CRVM	3,617	3,617	0	0	0
0100269. REALIC 61 CSI 3.00% CRVM	10,244	9,501	743	0	0
0100270. REALIC 61 CSI 3.50% CRVM	49,870	49,863	7	0	0
0100271. REALIC 61 CSI 3.50% NL	11,213	11,213	0	0	0
0100272. REALIC 65 SOA	151,594	0	0	0	151,594
0100273. REALIC 80 CET 3.00% CRVM	916	0	916	0	0
0100274. REALIC 80 CET 4.50% CRVM	802,223	0	802,223	0	0
0100275. REALIC 80 CET 5.00% CRVM	21,878	0	21,878	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100276. REALIC 80 CET 5.50% CRVM	4,149,781	0	4,149,781	0	0
0100277. REALIC 80 CET 6.00% CRVM	2,166,723	0	2,166,723	0	0
0100278. REALIC 80 CET 4.00% NL	391,275	0	388,727	0	2,548
0100279. REALIC 80 CET 4.50% NL	5,513,186	0	5,513,186	0	0
0100280. REALIC 80 CET 5.00% NL	2,570,450	0	2,570,450	0	0
0100281. REALIC 80 CET 5.25% NL	74,545	0	74,545	0	0
0100282. REALIC 80 CET 5.50% NL	6,536,689	0	6,536,689	0	0
0100283. REALIC 80 CET 6.00% NL	204,579	0	204,579	0	0
0100284. REALIC 80 CSO 2.50% CRVM	499	0	499	0	0
0100285. REALIC 80 CSO 3.00% CRVM	477,345	0	477,345	0	0
0100286. REALIC 80 CSO 3.25% CRVM	3,138,750	0	3,138,750	0	0
0100287. REALIC 80 CSO 3.50% CRVM	4,921,882	0	4,921,882	0	0
0100288. REALIC 80 CSO 4.00% CRVM	252,832,498	0	252,832,498	0	0
0100289. REALIC 80 CSO 4.25% CRVM	1,671,396	0	1,671,396	0	0
0100290. REALIC 80 CSO 4.50% CRVM	2,791,944,464	0	2,780,273,794	0	11,670,670
0100291. REALIC 80 CSO 4.75% CRVM	766,217	0	766,217	0	0
0100292. REALIC 80 CSO 5.00% CRVM	1,400,896,483	0	1,400,896,483	0	0
0100293. REALIC 80 CSO 5.25% CRVM	4,570,500	0	4,570,500	0	0
0100294. REALIC 80 CSO 5.50% CRVM	833,078,838	0	833,078,546	0	292
0100295. REALIC 80 CSO 6.00% CRVM	120,888,278	0	120,182,592	0	705,686
0100296. REALIC 80 CSO 4.00% MOD	8,892,254	0	8,892,254	0	0
0100297. REALIC 80 CSO 4.50% MOD	11,540,947	0	11,540,947	0	0
0100298. REALIC 80 CSO 5.00% MOD	93,250	0	93,250	0	0
0100299. REALIC 80 CSO 5.50% MOD	26,426,537	0	26,426,537	0	0
0100300. REALIC 80 CSO 5.50% NJ	213,662	0	213,662	0	0
0100301. REALIC 80 CSO 6.00% NJ	383,737	0	383,737	0	0
0100302. REALIC 80 CSO 2.25% NL	7,426	0	7,426	0	0
0100303. REALIC 80 CSO 2.50% NL	9,068	0	9,068	0	0
0100304. REALIC 80 CSO 3.00% NL	2,387,783	0	2,387,783	0	0
0100305. REALIC 80 CSO 3.50% NL	59,440	0	59,440	0	0
0100306. REALIC 80 CSO 4.00% NL	21,874,685	0	21,713,842	0	160,843
0100307. REALIC 80 CSO 4.50% NL	2,139,772,100	0	2,139,750,439	0	21,661
0100308. REALIC 80 CSO 4.75% NL	54,297	0	54,297	0	0
0100309. REALIC 80 CSO 5.00% NL	16,546,057	0	16,546,057	0	0
0100310. REALIC 80 CSO 5.25% NL	656,512	0	656,512	0	0
0100311. REALIC 80 CSO 5.50% NL	33,598,032	0	33,598,032	0	0
0100312. REALIC 80 CSO 6.00% NL	34,020,335	0	33,557,140	0	463,195
0100313. REALIC 80 CSO 7.00% NL	5,760	0	5,760	0	0
0100314. REALIC AE 2.50% CRVM	292	292	0	0	0
0100315. REALIC AE 3.00% CRVM	1,644,628	0	1,644,628	0	0
0100316. REALIC AE 3.50% CRVM	1,386	0	1,386	0	0
0100317. REALIC AE 6.00% CRVM	1,352	0	1,352	0	0
0100318. REALIC AE 3.50% FPT	214,612	0	214,612	0	0
0100319. REALIC AE 3.00% ILL	928,384	0	215,384	0	713,000
0100320. REALIC AE 3.50% ILL	16,203	0	16,203	0	0
0100321. REALIC AE 3.50% MOD	25,493	0	25,493	0	0
0100322. REALIC AE 6.00% NJ	1,565	0	1,565	0	0
0100323. REALIC AE 2.50% NL	284,984	0	284,984	0	0
0100324. REALIC AE 3.00% NL	4,164,737	0	4,164,737	0	0
0100325. REALIC AE 3.50% NL	3,079,308	140,638	2,938,670	0	0
0100326. REALIC AE 4.00% NL	176,880	176,880	0	0	0
0100327. REALIC AE 6.00% NL	230,694	0	230,694	0	0
0100328. REALIC American Men 3.00% ILL	230,774	0	230,774	0	0
0100329. REALIC American Men 3.00% MOD	57,814	0	57,814	0	0
0100330. REALIC American Men 3.00% NL	3,007,951	0	3,006,951	0	1,000
0100331. REALIC Krieger Disabled Lives 3.00%	15,077	0	0	0	15,077
0100332. REALIC Krieger Disabled Lives 4.50%	168,700	0	0	0	168,700
0100333. REALIC Krieger Disabled Lives 5.00%	20,956	0	0	0	20,956
0100334. REALIC Krieger Disabled Lives 5.50%	192,408	0	0	0	192,408
0100335. REALIC Krieger Disabled Lives 6.00%	11,562	0	0	0	11,562
0100336. REALIC UL Fund Value	31,771,157	0	31,771,157	0	0
0100337. REALIC Unearned Premium Reserve	12,339	0	12,339	0	0
0199997. Totals (Gross)	14,346,699,866	152,656,173	14,120,732,453	0	73,311,240
0199998. Reinsurance ceded	5,437,589,580	0	5,391,607,698	0	45,981,882
0199999. Life Insurance: Totals (Net)	8,909,110,286	152,656,173	8,729,124,755	0	27,329,358
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. DEFERRED ANNUITIES:	0	XXX	0	XXX	0
0200002. 1937 Standard Annuity Table 3.50% CRVM	91,339	XXX	91,339	XXX	0
0200003. 1951GAM proj to 1960 3.50%	3,402	XXX	0	XXX	3,402
0200004. 1971GAM 7.50%	314,125	XXX	0	XXX	314,125
0200005. 1971GAM 9.75%	9,178	XXX	0	XXX	9,178
0200006. 1983GAM 6.00%	29,834	XXX	0	XXX	29,834
0200007. 1983GAM 6.25%	115,209	XXX	0	XXX	115,209
0200008. 1983GAM 6.50%	9,359	XXX	0	XXX	9,359
0200009. 1983GAM 6.75%	7,370	XXX	0	XXX	7,370
0200010. 1983GAM 7.00%	253,762	XXX	0	XXX	253,762
0200011. 1983GAM 7.25%	370,546	XXX	0	XXX	370,546
0200012. 1983GAM 7.50%	496,001	XXX	0	XXX	496,001
0200013. 1994GAM 6.50%	660,247	XXX	0	XXX	660,247
0200014. 1971 IAM 4.00% CARVM	1,095,186	XXX	1,095,186	XXX	0
0200015. 1971 IAM 4.50% CARVM	202,909	XXX	202,909	XXX	0
0200016. 1971 IAM 7.25% CARVM	446,054	XXX	446,054	XXX	0
0200017. 1971 IAM 8.50% CARVM	668,700	XXX	668,700	XXX	0
0200018. 1971 IAM 8.75% CARVM	705,402	XXX	705,402	XXX	0
0200019. 1971 IAM 10.00% CARVM	255,030	XXX	255,030	XXX	0
0200020. 4.00%	4,165,845	XXX	0	XXX	4,165,845
0200021. 1983a 3.50%	173,514	XXX	173,514	XXX	0
0200022. 1983a 4.00%	26,767,820	XXX	26,767,820	XXX	0
0200023. 1983a 4.50%	12,294	XXX	12,294	XXX	0
0200024. 1983a 5.25%	104,752,918	XXX	104,584,681	XXX	168,237
0200025. 1983a 5.50%	324,184,819	XXX	251,914,169	XXX	72,270,650

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total [a]	Industrial	Ordinary	Credit (Group and Individual)	Group
0200026. 1983a 5.75%	115,464,367	XXX	115,145,039	XXX	319,328
0200027. 1983a 6.00%	186,920,153	XXX	183,243,700	XXX	3,676,453
0200028. 1983a 6.25%	288,329,694	XXX	288,111,352	XXX	218,342
0200029. 1983a 6.50%	466,162,368	XXX	466,021,481	XXX	140,887
0200030. 1983a 6.75%	317,731,591	XXX	317,731,591	XXX	0
0200031. 1983a 7.00%	452,440,272	XXX	452,440,272	XXX	0
0200032. 1983a 7.25%	84,878,640	XXX	81,378,513	XXX	3,500,127
0200033. 1983a 8.50%	189,621,189	XXX	80,392,762	XXX	109,228,427
0200034. 1983a 8.75%	69,514,194	XXX	1,746,686	XXX	67,767,508
0200035. Annuity 2000 3.75%	938,636,504	XXX	789,932,957	XXX	148,703,547
0200036. Annuity 2000 4.00%	397,021,340	XXX	359,643,330	XXX	37,378,010
0200037. Annuity 2000 4.25%	362,717,900	XXX	305,489,793	XXX	57,228,107
0200038. Annuity 2000 4.50%	1,206,646,994	XXX	1,096,791,219	XXX	109,855,775
0200039. Annuity 2000 4.75%	688,885,988	XXX	619,060,496	XXX	69,825,492
0200040. Annuity 2000 5.00%	705,472,848	XXX	602,931,767	XXX	102,541,081
0200041. Annuity 2000 5.25%	186,392,410	XXX	164,087,367	XXX	22,305,043
0200042. Annuity 2000 5.50%	436,219,173	XXX	411,561,609	XXX	24,657,564
0200043. Annuity 2000 5.75%	188,791,415	XXX	177,689,263	XXX	11,102,152
0200044. Annuity 2000 6.00%	256,146,153	XXX	234,857,241	XXX	21,288,912
0200045. Annuity 2000 6.25%	66,055,596	XXX	61,282,648	XXX	4,772,948
0200046. Annuity 2000 6.50%	131,762,450	XXX	115,377,542	XXX	16,384,908
0200047. Annuity 2000 7.00%	38,282,709	XXX	35,171,173	XXX	3,111,536
0200048. Annuity 2000 7.25%	4,432,993	XXX	4,067,678	XXX	365,315
0200049. Annuity 2000 7.50%	1,806,093	XXX	1,762,674	XXX	43,419
0200050. IAR 2012 3.00%	352,199,265	XXX	325,309,739	XXX	26,889,526
0200051. IAR 2012 3.25%	1,557,478,937	XXX	1,520,478,125	XXX	37,000,812
0200052. IAR 2012 3.50%	519,932,022	XXX	509,723,868	XXX	10,208,154
0200053. IAR 2012 3.75%	3,939,926,097	XXX	3,867,581,084	XXX	72,345,013
0200054. IAR 2012 4.00%	433,681,742	XXX	389,169,989	XXX	44,511,753
0200055. IAR 2012 4.25%	657,472,454	XXX	614,358,457	XXX	43,113,997
0200056. IAR 2012 4.50%	629,195,703	XXX	619,453,085	XXX	9,742,618
0200057. IAR 2012 4.75%	1,081,990,898	XXX	1,081,990,898	XXX	0
0200058. IAR 2012 5.00%	90,942,694	XXX	82,151,709	XXX	8,790,985
0200059. IAR 2012 5.25%	90,293,045	XXX	81,898,273	XXX	8,394,772
0200060. VM-21/AG43 (CSV)	7,084,593,697	XXX	6,515,112,795	XXX	569,480,902
0200061. VA Pending Deaths Payable	82,429,431	XXX	76,063,853	XXX	6,365,578
0200062. RILA Pending Deaths Payable	354,341	XXX	354,341	XXX	0
0200063. PAT 3% 1966-1980	844,891	XXX	844,891	XXX	0
0200064. PAT 4.50 - 3% 1980-1987	8,823,480	XXX	8,823,480	XXX	0
0200065. PAT 4.50 - 4 - 3% 1980-1981	351,593	XXX	351,593	XXX	0
0200066. PAT 4.50% 1988-1998	17,391,900	XXX	17,391,900	XXX	0
0200067. PAT 7 - 6.50 - 4 - 3% 1982-1987	4,147,947	XXX	4,147,947	XXX	0
0200068. REALIC 37 SA 2.50%	5,584,890	XXX	5,584,890	XXX	0
0200069. REALIC 37 SA 4.50%	43,636	XXX	43,636	XXX	0
0200070. REALIC 49 ANN 3.50%	173,650	XXX	173,650	XXX	0
0200071. REALIC 71 GAM 4.00%	2,757,275	XXX	2,757,275	XXX	0
0200072. REALIC 71 GAM 5.25%	2,655,071	XXX	2,655,071	XXX	0
0200073. REALIC 71 GAM 5.50%	3,359,931	XXX	3,359,931	XXX	0
0200074. REALIC 71 GAM 5.75%	1,566,776	XXX	1,566,776	XXX	0
0200075. REALIC 71 GAM 6.00%	5,576,670	XXX	2,314,716	XXX	3,261,954
0200076. REALIC 71 GAM 6.25%	2,336,897	XXX	2,336,897	XXX	0
0200077. REALIC 71 GAM 6.50%	247,500	XXX	247,500	XXX	0
0200078. REALIC 71 GAM 6.00% CARVM	6,493,444	XXX	0	XXX	6,493,444
0200079. REALIC 71 IAM 3.50%	1,158	XXX	1,158	XXX	0
0200080. REALIC 71 IAM 4.00%	591,725	XXX	591,725	XXX	0
0200081. REALIC 71 IAM 4.50%	1,737,999	XXX	1,737,999	XXX	0
0200082. REALIC 71 IAM 5.50%	587,114	XXX	587,114	XXX	0
0200083. REALIC 71 IAM 8.00%	82,896	XXX	82,896	XXX	0
0200084. REALIC 71 IAM 8.25%	701,252	XXX	701,252	XXX	0
0200085. REALIC 71 IAM 8.50%	72,585	XXX	72,585	XXX	0
0200086. REALIC 71 IAM 8.75%	189,824	XXX	189,824	XXX	0
0200087. REALIC 71 IAM 9.25%	468,341	XXX	468,341	XXX	0
0200088. REALIC 71 IAM 10.00%	32,757	XXX	32,757	XXX	0
0200089. REALIC 71 IAM 3.00% CARVM	3,006,664	XXX	3,006,664	XXX	0
0200090. REALIC 71 IAM 4.00% CARVM	14,473,252	XXX	14,473,252	XXX	0
0200091. REALIC 71 IAM 4.50% CARVM	61,973,068	XXX	61,973,068	XXX	0
0200092. REALIC 71 IAM 5.00% CARVM	3,266,437	XXX	3,266,437	XXX	0
0200093. REALIC 71 IAM 5.25% CARVM	4,017,779	XXX	4,017,779	XXX	0
0200094. REALIC 71 IAM 5.50% CARVM	20,320,137	XXX	20,320,137	XXX	0
0200095. REALIC 71 IAM 5.75% CARVM	1,050,122	XXX	1,050,122	XXX	0
0200096. REALIC 71 IAM 6.00% CARVM	2,870,984	XXX	2,870,984	XXX	0
0200097. REALIC 71 IAM 6.25% CARVM	8,489,763	XXX	8,489,763	XXX	0
0200098. REALIC 71 IAM 6.75% CARVM	12,851,016	XXX	12,851,016	XXX	0
0200099. REALIC 71 IAM 7.25% CARVM	854,546	XXX	854,546	XXX	0
0200100. REALIC 71 IAM 8.00% CARVM	16,114,456	XXX	16,114,456	XXX	0
0200101. REALIC 71 IAM 8.25% CARVM	5,697,054	XXX	5,697,054	XXX	0
0200102. REALIC 71 IAM 8.50% CARVM	532,924	XXX	532,924	XXX	0
0200103. REALIC 71 IAM 8.75% CARVM	383,939	XXX	383,939	XXX	0
0200104. REALIC 71 IAM 9.25% CARVM	5,722,981	XXX	5,722,981	XXX	0
0200105. REALIC 71 IAM 10.00% CARVM	507,860	XXX	507,860	XXX	0
0200106. REALIC 83 A 4.00%	571,728	XXX	571,728	XXX	0
0200107. REALIC 83 A 4.50%	843,926	XXX	843,926	XXX	0
0200108. REALIC 83 A 5.25%	3,291,820	XXX	3,291,820	XXX	0
0200109. REALIC 83 A 5.50%	12,931,860	XXX	12,931,860	XXX	0
0200110. REALIC 83 A 5.75%	8,451,438	XXX	8,451,438	XXX	0
0200111. REALIC 83 A 6.00%	6,638,177	XXX	6,638,177	XXX	0
0200112. REALIC 83 A 6.25%	10,207,606	XXX	10,200,175	XXX	7,431
0200113. REALIC 83 A 6.50%	5,704,958	XXX	5,704,958	XXX	0
0200114. REALIC 83 A 6.75%	8,465,889	XXX	8,465,889	XXX	0
0200115. REALIC 83 A 7.00%	3,806,970	XXX	3,806,970	XXX	0
0200116. REALIC 83 A 7.25%	431,003	XXX	431,003	XXX	0
0200117. REALIC 83 A 8.00%	146,062	XXX	146,062	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200118.	REALIC 83 A 8.50%	1,250,928	XXX	1,250,928	XXX	0
0200119.	REALIC 83 A 8.75%	696,717	XXX	696,717	XXX	0
0200120.	REALIC 83 A 3.50% CARVM	20,929	XXX	20,929	XXX	0
0200121.	REALIC 83 A 4.00% CARVM	8,365,142	XXX	8,365,142	XXX	0
0200122.	REALIC 83 A 4.50% CARVM	2,546,534	XXX	2,546,534	XXX	0
0200123.	REALIC 83 A 5.00% CARVM	25,808,104	XXX	25,808,104	XXX	0
0200124.	REALIC 83 A 5.25% CARVM	35,033,563	XXX	35,033,563	XXX	0
0200125.	REALIC 83 A 5.50% CARVM	38,727,035	XXX	38,727,035	XXX	0
0200126.	REALIC 83 A 5.75% CARVM	23,405,912	XXX	23,401,304	XXX	4,608
0200127.	REALIC 83 A 6.00% CARVM	14,084,061	XXX	14,052,804	XXX	31,257
0200128.	REALIC 83 A 6.25% CARVM	36,793,074	XXX	27,928,921	XXX	8,864,153
0200129.	REALIC 83 A 6.50% CARVM	15,451,032	XXX	15,290,318	XXX	160,714
0200130.	REALIC 83 A 6.75% CARVM	19,207,051	XXX	19,207,051	XXX	0
0200131.	REALIC 83 A 7.00% CARVM	3,215,576	XXX	3,215,576	XXX	0
0200132.	REALIC 83 A 7.25% CARVM	1,476,026	XXX	1,476,026	XXX	0
0200133.	REALIC 83 A 8.00% CARVM	387,463	XXX	387,463	XXX	0
0200134.	REALIC 83 A 8.25% CARVM	282,363	XXX	282,363	XXX	0
0200135.	REALIC 83 A 8.50% CARVM	892,418	XXX	892,418	XXX	0
0200136.	REALIC 83 A 8.75% CARVM	305,060	XXX	305,060	XXX	0
0200137.	REALIC 83 A 10.00% CARVM	592,348	XXX	592,348	XXX	0
0200138.	REALIC a-1949 3.50% CARVM	254,271	XXX	254,271	XXX	0
0200139.	REALIC a-2000 3.75% CARVM	81,832	XXX	81,832	XXX	0
0200140.	REALIC a-2000 4.50% CARVM	5,450,795	XXX	5,450,795	XXX	0
0200141.	REALIC a-2000 4.75% CARVM	8,140,032	XXX	8,140,032	XXX	0
0200142.	REALIC a-2000 5.00% CARVM	30,333,116	XXX	30,333,116	XXX	0
0200143.	REALIC a-2000 5.25% CARVM	28,078,723	XXX	28,078,723	XXX	0
0200144.	REALIC a-2000 5.50% CARVM	29,628,177	XXX	29,628,177	XXX	0
0200145.	REALIC a-2000 5.75% CARVM	124,543	XXX	124,543	XXX	0
0200146.	REALIC a-2000 6.00% CARVM	6,270,524	XXX	6,270,524	XXX	0
0200147.	REALIC Deferred 4.00%	140,362	XXX	140,362	XXX	0
0200148.	REALIC Deferred 4.50%	1,437,796	XXX	1,437,796	XXX	0
0200149.	REALIC Deferred 5.75%	9,114,630	XXX	9,114,630	XXX	0
0200150.	REALIC Deferred 6.25%	2,487,225	XXX	2,487,225	XXX	0
0200151.	REALIC Deferred 6.50%	326,183	XXX	326,183	XXX	0
0200152.	REALIC Deferred 6.75%	1,277,237	XXX	1,277,237	XXX	0
0200153.	REALIC Deferred 8.00%	92,622	XXX	92,622	XXX	0
0200154.	REALIC Deferred Various	2,973,656	XXX	2,973,656	XXX	0
0200155.	REALIC Deferred 2.50% CARVM	519	XXX	519	XXX	0
0200156.	REALIC Deferred 3.00% CARVM	76,465,204	XXX	76,465,204	XXX	0
0200157.	REALIC Deferred 3.50% CARVM	9,971,050	XXX	9,971,050	XXX	0
0200158.	REALIC Deferred 4.00% CARVM	142,606,962	XXX	142,606,962	XXX	0
0200159.	REALIC Deferred 4.00-8.25% CARVM	68,402,511	XXX	67,930,333	XXX	472,178
0200160.	REALIC Deferred 4.50% CARVM	16,254,225	XXX	16,254,225	XXX	0
0200161.	REALIC Deferred 5.00% CARVM	54,570,014	XXX	54,570,014	XXX	0
0200162.	REALIC Deferred 5.25% CARVM	8,430,759	XXX	8,430,759	XXX	0
0200163.	REALIC Deferred 5.50% CARVM	41,397,284	XXX	41,371,161	XXX	26,123
0200164.	REALIC Deferred 5.75% CARVM	5,256,494	XXX	5,256,494	XXX	0
0200165.	REALIC Deferred 6.00% CARVM	4,491,202	XXX	4,491,202	XXX	0
0200166.	REALIC Deferred 6.25% CARVM	7,638,116	XXX	7,583,929	XXX	54,187
0200167.	REALIC Deferred 6.50% CARVM	8,211,599	XXX	8,211,599	XXX	0
0200168.	REALIC Deferred 6.75% CARVM	10,181,665	XXX	10,181,665	XXX	0
0200169.	REALIC Deferred 7.00% CARVM	1,463,156	XXX	1,463,156	XXX	0
0200170.	REALIC Deferred 7.25% CARVM	1,299,827	XXX	1,208,297	XXX	91,530
0200171.	REALIC Deferred 8.00% CARVM	380,587	XXX	380,587	XXX	0
0200172.	REALIC Deferred 8.25% CARVM	65,240	XXX	65,240	XXX	0
0200173.	REALIC Deferred 8.50% CARVM	5,605,887	XXX	5,138,951	XXX	466,936
0200174.	REALIC Deferred 8.75% CARVM	2,310,584	XXX	2,149,723	XXX	160,861
0200175.	REALIC Deferred Various CARVM	1,820	XXX	1,820	XXX	0
0200176.	REALIC Deferred 10.00% CARVM	596,326	XXX	596,326	XXX	0
0200177.	REALIC FPDA 3.50%	98,448	XXX	98,448	XXX	0
0200178.	REALIC FPDA 4.00%	5,051,542	XXX	5,051,542	XXX	0
0200179.	REALIC FPDA 4.50%	1,349,575	XXX	1,349,575	XXX	0
0200180.	REALIC Group Pension Ann (PADA)	1,472,188	XXX	0	XXX	1,472,188
0200181.	REALIC Prog Annuity 3.00%	183	XXX	183	XXX	0
0200182.	REALIC Prog Annuity 3.50%	6,149	XXX	6,149	XXX	0
0200183.	REALIC Prog Annuity 4.50% CARVM	6,352,191	XXX	6,352,191	XXX	0
0200184.	REALIC SPDA 3.50%	6,266,461	XXX	6,266,461	XXX	0
0200185.	REALIC SPDA 4.00%	8,214	XXX	8,214	XXX	0
0200186.	REALIC SPDA & FPDA Various CARVM	38,907,511	XXX	38,907,511	XXX	0
0200187.	REALIC Spouse Insurance Benefit	8,723	XXX	0	XXX	8,723
0200188.	IMMEDIATE ANNUITIES:	0	XXX	0	XXX	0
0200189.	1983a 4.00%	618,916	XXX	618,916	XXX	0
0200190.	1983a 5.25%	58,563	XXX	58,563	XXX	0
0200191.	1983a 6.00%	9,622	XXX	9,622	XXX	0
0200192.	1983a 6.25%	10,073,252	XXX	9,715,029	XXX	358,223
0200193.	1983a 6.50%	958,674	XXX	873,507	XXX	85,167
0200194.	1983a 6.75%	8,469,952	XXX	8,223,955	XXX	245,997
0200195.	1983a 7.00%	666,128	XXX	588,662	XXX	77,466
0200196.	1983a 7.25%	1,691,801	XXX	1,546,040	XXX	145,761
0200197.	1983a 7.75%	391,735	XXX	373,615	XXX	18,120
0200198.	1983a 8.00%	656,786	XXX	652,391	XXX	4,395
0200199.	1983a 8.25%	1,955,037	XXX	1,799,111	XXX	155,926
0200200.	1983a 8.75%	1,975,298	XXX	1,919,045	XXX	56,253
0200201.	1983a 9.25%	211,637	XXX	211,637	XXX	0
0200202.	1983a 11.00%	160,082	XXX	160,082	XXX	0
0200203.	1983a 11.25%	115,388	XXX	115,388	XXX	0
0200204.	Annuity 2000 4.00%	66,120,850	XXX	61,236,722	XXX	4,884,128
0200205.	Annuity 2000 4.25%	45,362,047	XXX	42,872,266	XXX	2,489,781
0200206.	Annuity 2000 5.00%	17,840,038	XXX	17,174,183	XXX	665,855
0200207.	Annuity 2000 5.25%	55,952,203	XXX	54,175,276	XXX	1,776,927
0200208.	Annuity 2000 5.50%	86,076,710	XXX	84,206,233	XXX	1,870,477
0200209.	Annuity 2000 6.00%	61,228,264	XXX	60,136,446	XXX	1,091,818

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200210.	Annuity 2000 6.50%	7,578,826	XXX	7,224,086	XXX	354,740
0200211.	Annuity 2000 6.75%	11,863,089	XXX	11,608,062	XXX	255,027
0200212.	Annuity 2000 7.00%	10,261,868	XXX	9,790,092	XXX	471,776
0200213.	IAR 2012 1.00%	4,112,104	XXX	4,067,261	XXX	44,843
0200214.	IAR 2012 1.25%	1,533,788	XXX	1,301,534	XXX	232,254
0200215.	IAR 2012 1.50%	31,483,959	XXX	29,795,203	XXX	1,688,756
0200216.	IAR 2012 1.75%	44,299,399	XXX	41,024,478	XXX	3,274,921
0200217.	IAR 2012 2.00%	39,037,128	XXX	36,785,857	XXX	2,251,271
0200218.	IAR 2012 2.25%	58,181,076	XXX	54,061,848	XXX	4,119,228
0200219.	IAR 2012 2.50%	58,294,601	XXX	52,934,716	XXX	5,359,885
0200220.	IAR 2012 2.75%	50,877,811	XXX	47,999,505	XXX	2,878,306
0200221.	IAR 2012 3.00%	69,607,324	XXX	65,621,982	XXX	3,985,342
0200222.	IAR 2012 3.25%	24,742,362	XXX	21,941,444	XXX	2,800,918
0200223.	IAR 2012 3.50%	38,593,653	XXX	36,181,095	XXX	2,412,558
0200224.	IAR 2012 3.75%	98,026,771	XXX	90,843,972	XXX	7,182,799
0200225.	IAR 2012 4.00%	154,458,381	XXX	143,148,840	XXX	11,309,541
0200226.	IAR 2012 4.25%	45,028,260	XXX	39,415,253	XXX	5,613,007
0200227.	IAR 2012 4.50%	97,881,353	XXX	90,308,890	XXX	7,572,463
0200228.	IAR 2012 4.75%	113,669,063	XXX	104,966,104	XXX	8,702,959
0200229.	IAR 2012 5.00%	143,374,268	XXX	135,086,064	XXX	8,288,204
0200230.	IAR 2012 5.25%	51,324,825	XXX	48,914,690	XXX	2,410,135
0200231.	REALIC 2012 IAR 1.75%	183,797	XXX	183,797	XXX	0
0200232.	REALIC 2012 IAR 2.00%	41,321	XXX	41,321	XXX	0
0200233.	REALIC 2012 IAR 2.25%	211,701	XXX	211,701	XXX	0
0200234.	REALIC 2012 IAR 2.50%	27,964	XXX	27,964	XXX	0
0200235.	REALIC 2012 IAR 3.00%	31,610	XXX	31,610	XXX	0
0200236.	REALIC 2012 IAR 3.25%	44,070	XXX	44,070	XXX	0
0200237.	REALIC 2012 IAR 4.00%	82,763	XXX	82,763	XXX	0
0200238.	REALIC 37 SA 3.50%	1,790	XXX	1,790	XXX	0
0200239.	REALIC 37 SA 3.50% NL	10,122	XXX	0	XXX	10,122
0200240.	REALIC 71 GAM 6.00%	30,620	XXX	0	XXX	30,620
0200241.	REALIC 71 GAM 7.50%	54,991	XXX	0	XXX	54,991
0200242.	REALIC 71 GAM 10.00%	20,829	XXX	0	XXX	20,829
0200243.	REALIC 71 GAM 11.00%	6,697	XXX	0	XXX	6,697
0200244.	REALIC 71 GAM 11.25%	72,445	XXX	0	XXX	72,445
0200245.	REALIC 71 IAM 6.00%	8,380	XXX	8,380	XXX	0
0200246.	REALIC 71 IAM 7.00%	52,412	XXX	52,412	XXX	0
0200247.	REALIC 71 IAM 7.50%	10,265	XXX	10,265	XXX	0
0200248.	REALIC 71 IAM 10.00%	27,145	XXX	27,145	XXX	0
0200249.	REALIC 71 IAM 11.00%	22,756	XXX	22,756	XXX	0
0200250.	REALIC 71 IAM 11.25%	124,287	XXX	124,287	XXX	0
0200251.	REALIC 83 A 6.25%	331,709	XXX	331,709	XXX	0
0200252.	REALIC 83 A 6.50%	145,699	XXX	145,699	XXX	0
0200253.	REALIC 83 A 6.63%	192,121	XXX	192,121	XXX	0
0200254.	REALIC 83 A 6.75%	202,625	XXX	202,625	XXX	0
0200255.	REALIC 83 A 7.00%	1,488,126	XXX	1,488,126	XXX	0
0200256.	REALIC 83 A 7.25%	141,999	XXX	141,999	XXX	0
0200257.	REALIC 83 A 7.50%	11,383	XXX	11,383	XXX	0
0200258.	REALIC 83 A 7.75%	498,858	XXX	498,858	XXX	0
0200259.	REALIC 83 A 8.00%	320,725	XXX	320,725	XXX	0
0200260.	REALIC 83 A 8.25%	2,544,771	XXX	2,468,947	XXX	75,824
0200261.	REALIC 83 A 8.75%	1,863,366	XXX	1,863,366	XXX	0
0200262.	REALIC 83 A 9.25%	31,912	XXX	31,912	XXX	0
0200263.	REALIC 83 A 11.00%	314,805	XXX	314,805	XXX	0
0200264.	REALIC 83 A 8.25% NL	29,964	XXX	29,964	XXX	0
0200265.	REALIC 83 GAM 6.25%	328,267	XXX	0	XXX	328,267
0200266.	REALIC 83 GAM 6.50%	135,678	XXX	0	XXX	135,678
0200267.	REALIC 83 GAM 6.75%	397,119	XXX	0	XXX	397,119
0200268.	REALIC 83 GAM 7.00%	44,979	XXX	0	XXX	44,979
0200269.	REALIC 83 GAM 7.25%	73,155	XXX	0	XXX	73,155
0200270.	REALIC 83 GAM 7.50%	3,562	XXX	0	XXX	3,562
0200271.	REALIC 83 GAM 7.75%	72,954	XXX	0	XXX	72,954
0200272.	REALIC 83 GAM 8.00%	14,838	XXX	0	XXX	14,838
0200273.	REALIC 83 GAM 8.25%	150,259	XXX	0	XXX	150,259
0200274.	REALIC 83 GAM 8.75%	148,176	XXX	0	XXX	148,176
0200275.	REALIC 83 GAM 9.00%	16,552	XXX	0	XXX	16,552
0200276.	REALIC 83 GAM 9.25%	36,015	XXX	0	XXX	36,015
0200277.	REALIC 94 GAR 2.75%	7,300	XXX	0	XXX	7,300
0200278.	REALIC 94 GAR 3.00%	458,608	XXX	0	XXX	458,608
0200279.	REALIC 94 GAR 3.50%	232,487	XXX	0	XXX	232,487
0200280.	REALIC 94 GAR 4.00%	54,108	XXX	0	XXX	54,108
0200281.	REALIC 94 GAR 4.50%	10,944	XXX	0	XXX	10,944
0200282.	REALIC 94 GAR 5.25%	482,017	XXX	0	XXX	482,017
0200283.	REALIC 94 GAR 5.50%	1,351,124	XXX	0	XXX	1,351,124
0200284.	REALIC 94 GAR 6.00%	692,964	XXX	0	XXX	692,964
0200285.	REALIC 94 GAR 6.50%	267,729	XXX	0	XXX	267,729
0200286.	REALIC 94 GAR 6.75%	150,415	XXX	0	XXX	150,415
0200287.	REALIC 94 GAR 7.00%	156,014	XXX	0	XXX	156,014
0200288.	REALIC a-1949 3.50%	9,299	XXX	9,299	XXX	0
0200289.	REALIC a-2000 4.00%	32,865	XXX	32,865	XXX	0
0200290.	REALIC a-2000 5.25%	433,663	XXX	404,455	XXX	29,208
0200291.	REALIC a-2000 5.50%	854,898	XXX	836,495	XXX	18,403
0200292.	REALIC a-2000 6.00%	418,789	XXX	305,969	XXX	112,820
0200293.	REALIC a-2000 6.25%	477,296	XXX	108,671	XXX	368,625
0200294.	REALIC a-2000 6.50%	1,118,029	XXX	1,105,582	XXX	12,447
0200295.	REALIC a-2000 6.75%	250,212	XXX	247,095	XXX	3,117
0200296.	REALIC a-2000 7.00%	321,845	XXX	305,391	XXX	16,454
0200297.	37 SA 3.50%	41,530	XXX	0	XXX	41,530
0200298.	51 GAM 2.00%	532	XXX	0	XXX	532
0200299.	51 GAM 2.25%	2,570	XXX	0	XXX	2,570
0200300.	51 GAM 2.50%	10,705	XXX	0	XXX	10,705
0200301.	51 GAM 3.00%	178,618	XXX	0	XXX	178,618

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200302. 51 GAM 3.25%	41,767	XXX	0	XXX	41,767
0200303. 51 GAM 3.50%	622,433	XXX	0	XXX	622,433
0200304. 71 GAM 10.50%	6,194,570	XXX	0	XXX	6,194,570
0200305. 71 GAM 10.75%	4,837,807	XXX	0	XXX	4,837,807
0200306. 71 GAM 11.00%	5,375,678	XXX	0	XXX	5,375,678
0200307. 71 GAM 11.25%	6,540,148	XXX	0	XXX	6,540,148
0200308. 71 GAM 3.50%	337,984	XXX	0	XXX	337,984
0200309. 71 GAM 4.50%	854	XXX	0	XXX	854
0200310. 71 GAM 6.00%	2,782,588	XXX	0	XXX	2,782,588
0200311. 71 GAM 7.50%	156,713,359	XXX	0	XXX	156,713,359
0200312. 71 GAM 7.75%	20,542,809	XXX	0	XXX	20,542,809
0200313. 71 GAM 8.00%	246,676	XXX	0	XXX	246,676
0200314. 71 GAM 9.50%	33,487,270	XXX	0	XXX	33,487,270
0200315. 71 GAM 9.75%	27,725,499	XXX	0	XXX	27,725,499
0200316. 83 GAM 10.50%	331,839	XXX	0	XXX	331,839
0200317. 83 GAM 11.00%	160,252	XXX	0	XXX	160,252
0200318. 83 GAM 4.75%	28,182,160	XXX	0	XXX	28,182,160
0200319. 83 GAM 5.00%	20,811,744	XXX	0	XXX	20,811,744
0200320. 83 GAM 5.25%	17,555,320	XXX	0	XXX	17,555,320
0200321. 83 GAM 5.50%	15,547,059	XXX	0	XXX	15,547,059
0200322. 83 GAM 5.75%	8,130,174	XXX	0	XXX	8,130,174
0200323. 83 GAM 6.00%	136,837,009	XXX	0	XXX	136,837,009
0200324. 83 GAM 6.25%	180,953,043	XXX	0	XXX	180,953,043
0200325. 83 GAM 6.50%	170,774,349	XXX	0	XXX	170,774,349
0200326. 83 GAM 6.75%	70,538,268	XXX	0	XXX	70,538,268
0200327. 83 GAM 7.00%	173,283,760	XXX	0	XXX	173,283,760
0200328. 83 GAM 7.25%	82,234,999	XXX	0	XXX	82,234,999
0200329. 83 GAM 7.50%	37,766,928	XXX	0	XXX	37,766,928
0200330. 83 GAM 7.75%	38,862,124	XXX	0	XXX	38,862,124
0200331. 83 GAM 8.00%	83,186,474	XXX	0	XXX	83,186,474
0200332. 83 GAM 8.25%	14,946,330	XXX	0	XXX	14,946,330
0200333. 83 GAM 8.50%	3,814,617	XXX	0	XXX	3,814,617
0200334. 83 GAM 8.75%	21,910,589	XXX	0	XXX	21,910,589
0200335. 83 GAM 9.25%	11,292,862	XXX	0	XXX	11,292,862
0200336. 83 GAM 9.50%	2,414,749	XXX	0	XXX	2,414,749
0200337. 94 GAM 3.50%	86,202	XXX	0	XXX	86,202
0200338. 94 GAM 3.75%	236,701,275	XXX	0	XXX	236,701,275
0200339. 94 GAM 4.00%	13,281,381	XXX	0	XXX	13,281,381
0200340. 94 GAM 4.25%	85,550,649	XXX	0	XXX	85,550,649
0200341. 94 GAM 4.50%	33,724,488	XXX	0	XXX	33,724,488
0200342. 94 GAM 4.75%	156,122,744	XXX	0	XXX	156,122,744
0200343. 94 GAM 5.00%	320,621,801	XXX	0	XXX	320,621,801
0200344. 94 GAM 5.25%	276,708,636	XXX	0	XXX	276,708,636
0200345. 94 GAM 5.50%	376,715,656	XXX	0	XXX	376,715,656
0200346. 94 GAM 5.75%	11,740,027	XXX	0	XXX	11,740,027
0200347. 94 GAM 6.00%	141,801,492	XXX	0	XXX	141,801,492
0200348. 94 GAM 6.25%	9,549,471	XXX	0	XXX	9,549,471
0200349. 94 GAM 6.50%	59,292,157	XXX	0	XXX	59,292,157
0200350. 94 GAM 6.75%	124,897,073	XXX	0	XXX	124,897,073
0200351. 94 GAM 7.00%	5,481,990	XXX	0	XXX	5,481,990
0299997. Totals (Gross)	30,707,637,288	XXX	25,617,182,064	XXX	5,090,455,224
0299998. Reinsurance ceded	15,395,724,347	XXX	14,212,214,462	XXX	1,183,509,885
0299999. Annuities: Totals (Net)	15,311,912,941	XXX	11,404,967,602	XXX	3,906,945,339
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 1937 STANDARD ANNUITY 3.00%	4,550	0	4,550	0	0
0300002. 1983 IAM 6.25%	19,921	0	19,921	0	0
0300003. 1983 IAM 6.50%	59,488	0	59,488	0	0
0300004. 1983 IAM 6.75%	49,868	0	49,868	0	0
0300005. 1983 IAM 7.00%	7,994	0	7,994	0	0
0300006. 1983 IAM 7.25%	5,085	0	5,085	0	0
0300007. 1983a 8.25%	29,627	0	29,627	0	0
0300008. Annuity 2000 6.00%	8,198	0	8,198	0	0
0300009. IAR 2012 4.00%	144,972	0	144,972	0	0
0300010. PROGRESSIVE ANNUITY 3.00%	12,552	0	12,552	0	0
0300011. REALIC 2012 IAR 1.00%	46,450	0	46,450	0	0
0300012. REALIC 2012 IAR 1.25%	5,812	0	5,812	0	0
0300013. REALIC 2012 IAR 1.50%	546,069	0	546,069	0	0
0300014. REALIC 2012 IAR 1.75%	875,508	0	875,508	0	0
0300015. REALIC 2012 IAR 2.00%	3,661,677	0	3,661,677	0	0
0300016. REALIC 2012 IAR 2.25%	2,148,699	0	2,148,699	0	0
0300017. REALIC 2012 IAR 2.50%	2,607,021	0	2,607,021	0	0
0300018. REALIC 2012 IAR 2.75%	3,542,975	0	3,542,975	0	0
0300019. REALIC 2012 IAR 3.00%	1,811,397	0	1,811,397	0	0
0300020. REALIC 2012 IAR 3.25%	1,844,920	0	1,844,920	0	0
0300021. REALIC 2012 IAR 3.50%	851,921	0	851,921	0	0
0300022. REALIC 2012 IAR 3.75%	7,106,530	0	7,106,530	0	0
0300023. REALIC 2012 IAR 4.00%	7,864,118	0	7,864,118	0	0
0300024. REALIC 2012 IAR 4.25%	387,049	0	387,049	0	0
0300025. REALIC 2012 IAR 4.50%	83,662	0	83,662	0	0
0300026. REALIC 2012 IAR 4.75%	609,763	0	609,763	0	0
0300027. REALIC 2012 IAR 5.00%	295,975	0	295,975	0	0
0300028. REALIC 2012 IAR 5.25%	92,133	0	92,133	0	0
0300029. REALIC 37 SA 2.50%	353	0	353	0	0
0300030. REALIC 37 SA 3.50%	16,464	0	16,464	0	0
0300031. REALIC 51 GAM 3.50%	27,823	0	0	0	27,823
0300032. REALIC 55 AA 3.50%	2,143	0	2,143	0	0
0300033. REALIC 55 AA 6.00%	808	0	808	0	0
0300034. REALIC 71 GAM 6.00%	81,308	0	0	0	81,308
0300035. REALIC 71 GAM 7.50%	8,742	0	0	0	8,742
0300036. REALIC 71 GAM 10.00%	53,362	0	0	0	53,362
0300037. REALIC 71 GAM 11.00%	1,018,891	0	0	0	1,018,891

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300038. REALIC 71 GAM 11.25%	939,561	0	0	0	939,561
0300039. REALIC 71 IAM 3.00%	13,030	0	13,030	0	0
0300040. REALIC 71 IAM 3.50%	112,634	0	1,078	0	111,556
0300041. REALIC 71 IAM 5.00%	188,426	0	0	0	188,426
0300042. REALIC 71 IAM 5.50%	2,240	0	2,240	0	0
0300043. REALIC 71 IAM 6.00%	135,106	0	119,667	0	15,439
0300044. REALIC 71 IAM 6.25%	2,877	0	0	0	2,877
0300045. REALIC 71 IAM 6.50%	4,517	0	4,517	0	0
0300046. REALIC 71 IAM 6.63%	3,433	0	3,433	0	0
0300047. REALIC 71 IAM 6.99%	677	0	677	0	0
0300048. REALIC 71 IAM 7.50%	19,291	0	16,027	0	3,264
0300049. REALIC 71 IAM 8.00%	62,500	0	62,500	0	0
0300050. REALIC 71 IAM 8.25%	2,043	0	2,043	0	0
0300051. REALIC 71 IAM 8.75%	26,122	0	3,455	0	22,667
0300052. REALIC 71 IAM 9.00%	1,514	0	1,514	0	0
0300053. REALIC 71 IAM 11.25%	174,394	0	174,394	0	0
0300054. REALIC 71 IAM 13.25%	3,252	0	3,252	0	0
0300055. REALIC 83 A 4.75%	2,701	0	2,701	0	0
0300056. REALIC 83 A 5.00%	1,704	0	1,704	0	0
0300057. REALIC 83 A 5.25%	75,486	0	75,486	0	0
0300058. REALIC 83 A 5.50%	9,153	0	9,153	0	0
0300059. REALIC 83 A 5.60%	4,617	0	4,617	0	0
0300060. REALIC 83 A 6.00%	9,868	0	9,868	0	0
0300061. REALIC 83 A 6.25%	1,326,613	0	1,326,613	0	0
0300062. REALIC 83 A 6.33%	3,513	0	3,513	0	0
0300063. REALIC 83 A 6.50%	26,102	0	26,102	0	0
0300064. REALIC 83 A 6.63%	2,362	0	2,362	0	0
0300065. REALIC 83 A 6.75%	129,620	0	129,620	0	0
0300066. REALIC 83 A 6.99%	36,545	0	36,545	0	0
0300067. REALIC 83 A 7.00%	104,834	0	104,834	0	0
0300068. REALIC 83 A 7.25%	47,753	0	47,753	0	0
0300069. REALIC 83 A 7.75%	130,245	0	130,245	0	0
0300070. REALIC 83 A 8.00%	83,810	0	83,810	0	0
0300071. REALIC 83 A 8.25%	153,257	0	153,257	0	0
0300072. REALIC 83 A 8.75%	122,926	0	122,926	0	0
0300073. REALIC 83 A 9.25%	39,267	0	39,267	0	0
0300074. REALIC 83 A 11.00%	133,679	0	133,679	0	0
0300075. REALIC 83 GAM 6.75%	4,795	0	0	0	4,795
0300076. REALIC 83 GAM 8.00%	1,126,383	0	0	0	1,126,383
0300077. REALIC 83 GAM 8.25%	16,918	0	0	0	16,918
0300078. REALIC 83 GAM 8.75%	172,817	0	0	0	172,817
0300079. REALIC 83 GAM 9.25%	163,001	0	0	0	163,001
0300080. REALIC 94 GAM 5.25%	150,993	0	0	0	150,993
0300081. REALIC 94 GAM 5.50%	212,315	0	0	0	212,315
0300082. REALIC 94 GAM 6.00%	16,347	0	0	0	16,347
0300083. REALIC 94 GAR 2.00%	70,423	0	0	0	70,423
0300084. REALIC 94 GAR 2.25%	453,995	0	0	0	453,995
0300085. REALIC 94 GAR 2.50%	616,262	0	0	0	616,262
0300086. REALIC 94 GAR 2.75%	235,673	0	0	0	235,673
0300087. REALIC 94 GAR 3.00%	767,025	0	0	0	767,025
0300088. REALIC 94 GAR 3.25%	488,250	0	0	0	488,250
0300089. REALIC 94 GAR 3.50%	218,247	0	0	0	218,247
0300090. REALIC 94 GAR 3.75%	494,497	0	0	0	494,497
0300091. REALIC 94 GAR 4.00%	2,287,862	0	0	0	2,287,862
0300092. REALIC 94 GAR 4.25%	389,407	0	0	0	389,407
0300093. REALIC 94 GAR 4.50%	667,317	0	0	0	667,317
0300094. REALIC 94 GAR 4.75%	688,053	0	0	0	688,053
0300095. REALIC 94 GAR 5.00%	1,027,466	0	0	0	1,027,466
0300096. REALIC 94 GAR 5.25%	1,198,380	0	0	0	1,198,380
0300097. REALIC 94 GAR 5.50%	631,660	0	0	0	631,660
0300098. REALIC 94 GAR 6.00%	592,886	0	0	0	592,886
0300099. REALIC 94 GAR 6.50%	318,517	0	0	0	318,517
0300100. REALIC a-1949 3.50%	55,215	0	55,215	0	0
0300101. REALIC a-2000 4.00%	2,284,720	0	2,284,720	0	0
0300102. REALIC a-2000 4.25%	1,579,865	0	1,579,865	0	0
0300103. REALIC a-2000 4.50%	3,384,745	0	3,384,745	0	0
0300104. REALIC a-2000 5.00%	300,111	0	300,111	0	0
0300105. REALIC a-2000 5.25%	927,628	0	795,939	0	131,689
0300106. REALIC a-2000 5.50%	439,410	0	439,410	0	0
0300107. REALIC a-2000 6.00%	986,435	0	986,435	0	0
0300108. REALIC a-2000 6.25%	121,112	0	121,112	0	0
0300109. REALIC a-2000 6.50%	97,092	0	97,092	0	0
0300110. REALIC a-2000 6.75%	292,861	0	292,861	0	0
0300111. REALIC a-2000 7.00%	369,500	0	369,500	0	0
0399997. Totals (Gross)	63,917,683	0	48,302,589	0	15,615,094
0399998. Reinsurance ceded	3,664,465	0	3,664,465	0	0
0399999. SCWLC: Totals (Net)	60,253,218	0	44,638,124	0	15,615,094
ACCIDENTAL DEATH BENEFITS:					
0400001. 1959 ADB Table 1941 CSO 3.00%	15,804	0	15,804	0	0
0400002. 1959 ADB Table 1941 Std Ind 3.00%	317,247	317,247	0	0	0
0400003. 1959 ADB Table 1958 CSO 3.00%	1,053,702	0	1,053,702	0	0
0400004. 1959 ADB Table 1958 CSO 6.00%	2,055	0	2,055	0	0
0400005. 1959 ADB Table 1980 CSO 4.00%	1,127	0	1,127	0	0
0400006. 1959 ADB Table 1980 CSO 4.50%	36,125	0	35,918	0	207
0400007. 1959 ADB Table 1980 CSO 5.00%	13,025	0	13,025	0	0
0400008. 1959 ADB Table 1980 CSO 5.50%	709,706	0	709,706	0	0
0400009. 1959 ADB Table 1980 CSO 6.00%	9,104	0	9,104	0	0
0400010. 1959 ADB Table 2001 CSO 4.00%	12,265	0	12,265	0	0
0400011. REALIC 59 ADB	2,967	0	1,410	0	1,557
0400012. REALIC 59 ADB 2.50%	595	0	595	0	0
0400013. REALIC 59 ADB 3.00%	27,121	0	27,121	0	0
0400014. REALIC 59 ADB 3.50%	26,695	0	26,695	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400015. REALIC 59 ADB 4.50%	18,755	0	18,755	0	0
0400016. REALIC 59 ADB 5.50%	1,375	0	1,375	0	0
0400017. REALIC 59 ADB 3.00% CRVM	18,785	0	18,785	0	0
0400018. REALIC 59 ADB 3.00% NL	767	0	767	0	0
0400019. REALIC 59 ADB 3.50% NL	242	0	242	0	0
0400020. REALIC 59 ADB/ 2001 CSO 3.00%	6	0	6	0	0
0400021. REALIC 59 ADB/ 2001 CSO 3.00% NL	167	0	167	0	0
0400022. REALIC 59 ADB/ 41 CSO 3.00%	19,775	0	19,775	0	0
0400023. REALIC 59 ADB/ 41 CSO 3.50%	78	0	78	0	0
0400024. REALIC 59 ADB/ 58 CSO 3.00%	218,487	0	218,487	0	0
0400025. REALIC 59 ADB/ 58 CSO 3.50%	1,656	0	1,656	0	0
0400026. REALIC 59 ADB/ 58 CSO 4.50%	38,522	0	38,522	0	0
0400027. REALIC 59 ADB/ 58 CSO 6.00%	1,914	0	1,914	0	0
0400028. REALIC 59 ADB/ 58 CSO 3.00% CRVM	448,910	0	448,910	0	0
0400029. REALIC 59 ADB/ 58 CSO 3.00% NL	139	0	139	0	0
0400030. REALIC 59 ADB/ 58 CSO 3.50% NL	17,657	0	17,657	0	0
0400031. REALIC 59 ADB/ 80 CSO 3.00%	126,440	0	126,440	0	0
0400032. REALIC 59 ADB/ 80 CSO 5.00%	29	0	29	0	0
0400033. REALIC 59 ADB/ 80 CSO 5.50%	755	0	755	0	0
0400034. REALIC 59 ADB/ 80 CSO 6.00%	4,519	0	4,519	0	0
0400035. REALIC 59 ADB/ 80 CSO 4.50% CRVM	2,032,140	0	2,032,140	0	0
0400036. REALIC 59 ADB/ 80 CSO 3.00% NL	15,062	0	15,062	0	0
0400037. REALIC 59 ADB/ 80 CSO 3.50% NL	2,163	0	2,163	0	0
0400038. REALIC 59 ADB/ 80 CSO 4.50% NL	3,485,373	0	1,353,216	0	2,132,157
0400039. REALIC 59 ADB/ 80 CSO 5.00% NL	162,853	0	162,853	0	0
0400040. REALIC 59 ADB/ 80 CSO 5.50% NL	33,632	0	33,632	0	0
0400041. REALIC Unearned Premium Reserve	644	0	644	0	0
0499997. Totals (Gross)	8,878,383	317,247	6,427,215	0	2,133,921
0499998. Reinsurance ceded	3,575,932	0	1,443,568	0	2,132,364
0499999. Accidental Death Benefits: Totals (Net)	5,302,451	317,247	4,983,647	0	1,557
DISABILITY-ACTIVE LIVES:					
0500001. 1926 Class (3) 3.0% NL	902	0	902	0	0
0500002. 1952 Dis Study 1958 CSO 3.00% Benefit 5	1,331	0	1,331	0	0
0500003. 1952 Dis Study 1958 CSO 6.00% Benefit 5	708	0	708	0	0
0500004. 1952 Dis Study 1980 CSO 4.00% Benefit 5	56,189	0	55,933	0	256
0500005. 1952 Dis Study 1980 CSO 4.50% Benefit 5	2,047,636	0	1,880,486	0	167,150
0500006. 1952 Dis Study 1980 CSO 5.00% Benefit 5	45,584	0	45,584	0	0
0500007. 1952 Dis Study 1980 CSO 5.50% Benefit 5	132,171	0	132,171	0	0
0500008. 1952 Dis Study 1980 CSO 6.00% Benefit 5	4,455	0	4,455	0	0
0500009. 1952 Dis Study 2001 CSO 3.50% Benefit 5	52	0	52	0	0
0500010. 1952 Dis Study 2001 CSO 4.00% Benefit 5	439,730	0	421,965	0	17,765
0500011. 1952 Table P2 3.0% NL	55,744	0	55,744	0	0
0500012. 1953 Table P2 4.5% NL	76,139	0	76,139	0	0
0500013. 1958 CSO 3.0% (63-88)	24,626	0	24,626	0	0
0500014. 1959 ADT(20%) 1980 CSO 5.5% NL	3,771	0	3,771	0	0
0500015. 1971 Dismbt Table 3.0%	128,409	35	128,374	0	0
0500016. 1980 CSO 3.0% (86-90)	4,755	0	4,755	0	0
0500017. CLASS 3 MOD CSO 3.0% (48-63)	180	0	180	0	0
0500018. CT 3.0% NL	3,673	0	3,673	0	0
0500019. OTHER	164	0	164	0	0
0500020. REALIC 26 CI(3) 41 CSO 3.00%	26	0	26	0	0
0500021. REALIC 41 Class (3) w/ 41 CSO 3.00%	3,459	0	3,459	0	0
0500022. REALIC 52 CDT w/ 58 CSO 3.00% NL	5,605	0	5,605	0	0
0500023. REALIC 52 Disability Study 3.50%	391	0	391	0	0
0500024. REALIC 52 Disability Study w/ 58 CSO 3.00%	31,320	0	31,320	0	0
0500025. REALIC 52 Disability Study w/ 58 CSO 3.50%	2,121	0	2,121	0	0
0500026. REALIC 52 Disability Study w/ 58 CSO 3.00% NL	195	0	195	0	0
0500027. REALIC 52 Disability Study w/ 58 CSO 3.50% NL	42	0	42	0	0
0500028. REALIC 52 Disability Study w/ 80 CSO 3.00%	35,699	0	35,699	0	0
0500029. REALIC 52 Disability Study w/ 80 CSO 4.50%	3,684,141	0	1,546,090	0	2,138,051
0500030. REALIC 52 Disability Study, Benefit 5 4.00%	892,217	0	892,217	0	0
0500031. REALIC 52 Disability Study, Benefit 5 4.25%	1,928	0	1,928	0	0
0500032. REALIC 52 Disability Study, Benefit 5 4.50%	644,163	0	644,163	0	0
0500033. REALIC 52 Disability Study, Benefit 5 4.75%	542	0	542	0	0
0500034. REALIC 52 Interco DI	1,344	0	1,344	0	0
0500035. REALIC 52 Interco DI 2.50%	5,455	0	5,455	0	0
0500036. REALIC 52 Interco DI 3.00%	26,906	0	26,906	0	0
0500037. REALIC 52 Interco DI 3.50%	4,851	0	4,851	0	0
0500038. REALIC 52 Interco DI 4.50%	194,912	0	194,912	0	0
0500039. REALIC 52 Interco DI 3.00% NL	81	0	81	0	0
0500040. REALIC 52 Interco DI w/ 2001 CSO 4.00%	210,109	0	210,109	0	0
0500041. REALIC 52 Interco DI w/ 41 CSO 3.00%	112	0	112	0	0
0500042. REALIC 52 Interco DI w/ 58 CSO	8,072	0	8,072	0	0
0500043. REALIC 52 Interco DI w/ 58 CSO 3.00%	197,114	0	197,114	0	0
0500044. REALIC 52 Interco DI w/ 58 CSO 4.50%	6,257	0	6,257	0	0
0500045. REALIC 52 Interco DI w/ 58 CSO 5.00%	1,500	0	1,500	0	0
0500046. REALIC 52 Interco DI w/ 58 CSO 5.50%	10,763	0	10,763	0	0
0500047. REALIC 52 Interco DI w/ 58 CSO 6.00%	18,073	0	18,073	0	0
0500048. REALIC 52 Interco DI w/ 80 CSO 3.00%	311,639	0	311,639	0	0
0500049. REALIC 52 Interco DI w/ 80 CSO 4.00%	2,937	0	2,937	0	0
0500050. REALIC 52 Interco DI w/ 80 CSO 4.50%	7,390	0	7,390	0	0
0500051. REALIC 52 Study per 2/ 58CSO MORT 5 3.00%	1,581	0	1,581	0	0
0500052. REALIC 58 Disability Study 3.00%	6,320	0	6,320	0	0
0500053. REALIC 59 Period(2) & 58 CSO 3.00%	1,077	0	1,077	0	0
0500054. REALIC 59 Period(2) & 80 CSO 3.00%	13	0	13	0	0
0500055. REALIC Unearned COI - Waiver	896	0	896	0	0
0500056. REALIC Unearned Premium Reserve	3,903	0	3,903	0	0
0500057. REALIC Waiver Benefit 5 Period 2 3.00%	329	0	329	0	0
0599997. Totals (Gross)	9,349,702	35	7,026,445	0	2,323,222
0599998. Reinsurance ceded	7,079,649	0	4,800,042	0	2,279,607

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599999. Disability-Active Lives: Totals (Net)	2,270,053	35	2,226,403	0	43,615
DISABILITY-DISABLED LIVES:					
0600001. 1952 Dis Study 1958 CSO 3.00% Benefit 5	18,413,689	0	18,400,550	0	13,139
0600002. 1952 Dis Study 1958 CSO 3.50% Benefit 5	5,165,121	0	4,901,567	0	263,554
0600003. 1952 Dis Study 1958 CSO 4.00% Benefit 5	21,463,932	0	21,375,523	0	88,409
0600004. 1952 Dis Study 1958 CSO 4.50% Benefit 5	34,225,560	0	34,225,560	0	0
0600005. 1952 Dis Study 1958 CSO 5.00% Benefit 5	8,993,774	0	8,993,774	0	0
0600006. 1952 Dis Study 1958 CSO 5.50% Benefit 5	4,195,110	0	4,195,110	0	0
0600007. 1952 Dis Study 1958 CSO 6.00% Benefit 5	24,945	0	24,945	0	0
0600008. REALIC 52 CDT w/ 58 CSO 3.00% NL	25,311	0	25,311	0	0
0600009. REALIC 52 Dis Ben 5 3.50%	145,597	0	145,597	0	0
0600010. REALIC 52 Dis Study (Inc. Ann) 3.00%	3,048,541	0	3,048,541	0	0
0600011. REALIC 52 Disability Study 3.50%	95,506	0	95,506	0	0
0600012. REALIC 52 Disability Study (Benefits 4 & 5) 3.00%	5,755,926	0	5,755,926	0	0
0600013. REALIC 52 Disability Study w/ 58 CSO 3.00%	33,006	0	33,006	0	0
0600014. REALIC 52 Disability Study w/ 80 CSO 4.50%	25,682,454	0	25,051,840	0	630,614
0600015. REALIC 52 Disability Study, Benefit 5 3.00%	7,519,473	0	7,519,473	0	0
0600016. REALIC 52 Disability Study, Benefit 5 4.00%	1,414,145	0	1,414,145	0	0
0600017. REALIC 52 Disability Study, Benefit 5 4.50%	2,597,518	0	2,597,518	0	0
0600018. REALIC 52 Disability Study, Benefit 5 4.75%	11,299	0	11,299	0	0
0600019. REALIC 52 Interco DI 3.00%	3,192,879	0	3,192,879	0	0
0600020. REALIC 52 Interco DI Ben5 Per2 2.50%	10,487,843	0	10,487,843	0	0
0600021. REALIC 52 Interco DI Ben5 Per2 3.00%	3,716,620	0	3,716,620	0	0
0600022. REALIC 52 Interco DI w/ 58 CSO 3.00%	12,946,382	0	12,945,790	0	592
0600023. REALIC 52 Interco DI w/ 58 CSO 3.50%	6,292,577	0	6,292,577	0	0
0600024. REALIC 52 Interco DI w/ 58 CSO 3.00% NL	565,136	0	565,136	0	0
0600025. REALIC 52 Interco DI w/ 80 CSO 3.00%	2,840,556	0	2,840,556	0	0
0600026. REALIC 52 Period(2) & 58 CSO 3.00%	81,227	0	81,227	0	0
0600027. REALIC 52 Period(2) & 80 CSO 3.00%	630,852	0	630,852	0	0
0600028. REALIC 60 CSG 3.00%	71,929	0	0	0	71,929
0600029. REALIC 70 Interco 3.00%	173,965	0	160,921	0	13,044
0600030. REALIC 70 Interco Group 3.00%	29,334	0	0	0	29,334
0600031. REALIC Disabled Lives - IBNR	18,881	0	18,881	0	0
0600032. REALIC Krieger Disabled Lives 3.00%	82,350	0	0	0	82,350
0699997. Totals (Gross)	179,941,438	0	178,748,473	0	1,192,965
0699998. Reinsurance ceded	34,012,592	0	33,030,016	0	982,576
0699999. Disability-Disabled Lives: Totals (Net)	145,928,846	0	145,718,457	0	210,389
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums	76,624,647	210,930	74,110,920	0	2,302,797
0700002. For non-ded of deferred fractional premiums or return of premium at death	1,005,232	0	1,005,232	0	0
0700003. VM-21/AG 43 (Excess over CSV)	11,298,746	0	10,217,596	0	1,081,150
0700004. Miscellaneous Annuity Reserves	216,058,656	0	0	0	216,058,656
0700005. REALIC 1/2 Gross Premium	45	0	45	0	0
0700006. REALIC Deficiency Reserves	109,565,595	0	97,137,780	0	12,427,815
0700007. REALIC Excess Mortality Reserves	4,802,947	0	4,802,947	0	0
0700008. REALIC Group Conversion	23,673	0	23,673	0	0
0700009. REALIC Guaranteed Insurability Option	9,801	0	9,801	0	0
0700010. REALIC Monthly Disability Rider	1,040	0	1,040	0	0
0700011. REALIC Non-Deduction of Deferred Fractional Premiums	3,166,772	53	3,164,967	0	1,752
0700012. REALIC Optional Indebtedness	697,065	0	697,065	0	0
0700013. REALIC Payor Death	9	0	9	0	0
0700014. REALIC Reserve for the Value of Variable Units	57,267	0	57,267	0	0
0700015. REALIC Return of Premiums	1,719,705	0	1,714,256	0	5,449
0700016. REALIC Substandard Mortality	103,876	0	103,762	0	114
0700017. REALIC Surrender values in excess of basic reserves	67,159,715	0	67,102,219	0	57,496
0700018. REALIC Unearned Premium Reserve	113,201	0	51,401	0	61,800
0799997. Totals (Gross)	492,407,992	210,983	260,199,980	0	231,997,029
0799998. Reinsurance ceded	100,362,079	0	86,751,033	0	13,611,046
0799999. Miscellaneous Reserves: Totals (Net)	392,045,913	210,983	173,448,947	0	218,385,983
9999999. Totals (Net) - Page 3, Line 1	24,826,823,708	153,184,438	20,505,107,935	0	4,168,531,335

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 73,525,676 ; Supplementary Contracts with Life Contingencies $ 46,841 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

.....

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

2.2 If not, state which kind is issued.

Non-participating .....

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

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

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

If so, state:

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

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

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

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

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

N/A .....

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

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

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

Attach statement of methods employed in their valuation.

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

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

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

.....

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

7.4 Identify where the reserves are reported in the blank:

.....

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

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

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

8.3 Identify where the reserves are reported in the blank:

.....

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 1,605,675,387

9.2 State the amount of reserves established for this business: ..... $ 1,673,214,397

9.3 Identify where the reserves are reported in the blank:

Exhibit 5, ordinary deferred annuities .....

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

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

NONE

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	5,760,994	0	0	0	0	0	0	0	0	0	1,256,347	4,504,647	0
2.	Additional contract reserves (b)	435,090,141	0	0	0	0	0	0	0	0	0	28,415,368	406,673,650	1,123
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	440,851,135	0	0	0	0	0	0	0	0	0	29,671,715	411,178,297	1,123
8.	Reinsurance ceded	440,851,135	0	0	0	0	0	0	0	0	0	29,671,715	411,178,297	1,123
9.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	527,201,555	0	0	0	0	0	0	0	0	0	382,174,024	145,027,531	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	527,201,555	0	0	0	0	0	0	0	0	0	382,174,024	145,027,531	0
15.	Reinsurance ceded	527,201,555	0	0	0	0	0	0	0	0	0	382,174,024	145,027,531	0
16.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	TABULAR FUND INTEREST	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

Attachment to Exhibit 6 of 2024 Annual Statement
Additional Active Life Reserves - Statutory Valuation Bases

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

Type of Business	Valuation Morbidity	Valuation Interest Rates[1]
Disability Income	1964 Commissioners Disability Table (pre-1989 issues)	3.5%, 4.0%, 4.5%, 5.0%, 5.5%
	1985 Commissioners Individual Disability Tables A (post-1988 issues	3.0%, 3.5%, 4.0%, 4.5%, 5.0%, 5.5%
Cancer[2]	1956 Cancer Expense Tables (pre-1979 issues)	3.5%, 4.0%
	1974 Cancer Expense Tables (post-1978 & pre-1992 issues)	4.0%, 4.5%, 5.5%, 6.0%
	1985 NAIC Cancer Tables (post-1991 issues)	4.5%, 5.0%, 5.5%
Hospital Indemnity	1956 Hospital / Surgical Tables (pre-1979 issues)	3.5%, 4.0%
	1974 Medical Expense Tables (post-1978 issues)	4.0%, 4.5%, 5.0%, 5.5%, 6.0%
Hospital / Surgical	1956 Hospital / Surgical Tables (pre-1979 issues)	3.5%, 4.0%
	1974 Medical Expense Tables (post-1978 issues)	4.0%, 4.5%, 5.0%, 5.5%, 6.0%

[1]Statutory maximum valuation interest based on year of issue.
[2]In 2024, cancer morbidity assumptions were strengthened to include product level adjustment factors based on company's recent experience.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	9,070,690,527	8,405,859,385	439,795,552	163,730,284	44,077,575	17,227,732
2. Deposits received during the year	2,009,869,759	2,000,189,472	6,816,256	2,635,096	228,935	0
3. Investment earnings credited to the account	355,564,803	337,562,774	14,670,723	1,302,650	1,865,852	162,804
4. Other net change in reserves	11,169,052	(88,893,612)	100,064,803	(2,139)	0	0
5. Fees and other charges assessed	4,961,359	0	4,961,209	150	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	2,431,116,540	2,270,252,328	128,049,345	28,968,121	3,068,717	778,029
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	9,011,216,242	8,384,465,691	428,336,780	138,697,620	43,103,645	16,612,507
10. Reinsurance balance at the beginning of the year	(58,958,605)	0	(89,173,336)	26,532,062	102,529	3,580,140
11. Net change in reinsurance assumed	95,070,228	0	94,095,028	1,856,570	(909,095)	27,725
12. Net change in reinsurance ceded	106,739,145	0	108,553,804	(594,065)	(1,210,514)	(10,080)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(70,627,522)	0	(103,632,112)	28,982,697	403,948	3,617,945
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	8,940,588,720	8,384,465,691	324,704,668	167,680,317	43,507,593	20,230,452

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	$ 1,936,247,816
2.	Reported as Annuities Certain (captured in column 3)	$ 0
3.	Reported as Supplemental Contracts (captured in column 4)	$ 0
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	$ 0
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	$ 0
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)	$ 1,936,247,816

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	3,117,699	3,117,699	0	0	0	0	0	0
	1.2 Reinsurance assumed	201,154	201,154	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0
	1.4 Net	3,318,853	3,318,853	0	0	0	0	0	0
2. In course of settlement:									
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0
	2.14 Net	0	(b) 0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	411,131,187	158,622,095	1,209,793	209,415,728	17,667,415	24,216,156	0	0
	2.22 Reinsurance assumed	264,827,379	52,286,052	60,000	107,522,163	102,500,000	2,459,164	0	0
	2.23 Reinsurance ceded	78,766,154	50,743,854	1,346,980	0	0	26,675,320	0	0
	2.24 Net	597,192,412	(b) 160,164,293	(b) (77,187)	(b) 316,937,891	120,167,415	(b) 0	0	0
3. Incurred but unreported:									
	3.1 Direct	120,799,661	103,945,192	140,443	10,240,812	0	6,473,214	0	0
	3.2 Reinsurance assumed	80,391,302	65,277,631	164,117	367,559	14,078,219	503,776	0	0
	3.3 Reinsurance ceded	94,784,721	77,240,047	301,313	10,266,371	0	6,976,990	0	0
	3.4 Net	106,406,242	(b) 91,982,776	(b) 3,247	(b) 342,000	14,078,219	(b) 0	0	0
4. TOTALS	4.1 Direct	535,048,547	265,684,986	1,350,236	219,656,540	17,667,415	30,689,370	0	0
	4.2 Reinsurance assumed	345,419,835	117,764,837	224,117	107,889,722	116,578,219	2,962,940	0	0
	4.3 Reinsurance ceded	173,550,875	127,983,901	1,648,293	10,266,371	0	33,652,310	0	0
	4.4 Net	706,917,507	(a) 255,465,922	(a) (73,940)	317,279,891	134,245,634	0	0	0

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	4,918,735,956	1,010,232,207	14,173,428	3,482,114,018	306,568,778	105,647,525	0	0
1.2 Reinsurance assumed	1,110,786,337	442,980,930	477,593	246,104,866	406,433,003	14,789,945	0	0
1.3 Reinsurance ceded	1,467,713,333	537,894,870	8,989,233	743,021,392	57,370,368	120,437,470	0	0
1.4 Net	(c) 4,561,808,960	915,318,267	5,661,788	2,985,197,492	655,631,413	0	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	535,048,547	265,684,986	1,350,236	219,656,540	17,667,415	30,689,370	0	0
2.2 Reinsurance assumed	345,419,835	117,764,837	224,117	107,889,722	116,578,219	2,962,940	0	0
2.3 Reinsurance ceded	173,550,875	127,983,901	1,648,293	10,266,371	0	33,652,310	0	0
2.4 Net	706,917,507	255,465,922	(73,940)	317,279,891	134,245,634	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	217,978,559	14,167,183	0	203,811,376	0	0	0	0
4. Liability December 31, prior year:								
4.1 Direct	585,736,798	279,839,758	1,669,247	255,018,810	19,267,472	29,941,511	0	0
4.2 Reinsurance assumed	326,567,129	103,546,897	209,477	101,998,062	118,749,353	2,063,340	0	0
4.3 Reinsurance ceded	152,266,700	117,932,570	2,266,780	62,499	0	32,004,851	0	0
4.4 Net	760,037,227	265,454,085	(388,056)	356,954,373	138,016,825	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	232,890,590	10,443,595	0	222,446,995	0	0	0	0
6. Incurred Benefits								
6.1 Direct	4,868,047,705	996,077,435	13,854,417	3,446,751,748	304,968,721	106,395,384	0	0
6.2 Reinsurance assumed	1,129,639,043	457,198,870	492,233	251,996,526	404,261,869	15,689,545	0	0
6.3 Reinsurance ceded	1,474,085,477	551,669,789	8,370,746	734,589,645	57,370,368	122,084,929	0	0
6.4 Net	4,523,601,271	901,606,516	5,975,904	2,964,158,629	651,860,222	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 4,453,850 in Line 1.1, $ 6,699,515 in Line 1.4.
$ 4,453,850 in Line 6.1, and $ 6,699,515 in Line 6.4.

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

(c) Includes $ 12,710,259 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	1,766,702	5,024,065	3,257,363
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	2,224,590	1,877,489	(347,101)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	3,046,844	18,668,360	15,621,516
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,038,136	25,569,914	18,531,778
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	1,056,593	1,337,287	280,694
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,917,623	2,766,232	848,609
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,396,832,182	1,856,172,166	459,339,984
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	16,450,386	14,243,186	(2,207,200)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other-than-invested assets	81,456,806	46,832,718	(34,624,088)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,504,751,726	1,946,921,503	442,169,777
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	1,504,751,726	1,946,921,503	442,169,777
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Agents' balances (net)	3,433,174	2,913,338	(519,836)
2502.	Capitalized software and associated costs	20,531,852	15,917,357	(4,614,495)
2503.	Prepaid operating expenses	44,513,929	28,002,023	(16,511,906)
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,977,851	0	(12,977,851)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	81,456,806	46,832,718	(34,624,088)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company's accounts as of December 31, 2024 and 2023.

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

	SSAP #	F/S Page	F/S Line #	12/31/2024	12/31/2023
Net income					
Jackson National Life Insurance Company, Michigan basis				$ 277,632,621	$ (121,694,033)
Michigan Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident and health policies and contracts	51	4	19	(436,136)	(388,310)
Actuarial Guideline XXXV					
Increase/(decrease) in aggregate reserves for life and accident and health policies and contracts	51	4	19	16,121,341	11,123,782
Prescribed practices adjustment				15,685,205	10,735,472
Tax effect of prescribed practice differences	51,68	4	32	—	—
NAIC SAP				$ 261,947,416	$ (132,429,505)
Capital and Surplus					
Jackson National Life Insurance Company, Michigan basis				$ 4,404,030,969	$ 4,652,621,647
Michigan Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(5,765,649)	(6,078,237)
Reserve, NAIC SAP	51	3	1	(15,220,758)	(15,969,483)
Model Regulation (XXX) adjustment				9,455,109	9,891,246
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(567,909,621)	(437,884,655)
Reserve, NAIC SAP	51	3	1	(621,380,737)	(475,234,430)
Actuarial Guideline XXXV adjustment				53,471,116	37,349,775
Tax effect of prescribed practice differences				(233,281)	(2,586,061)
Net impact of prescribed practices				62,692,944	44,654,960
NAIC SAP				$ 4,341,338,025	$ 4,607,966,687

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. These estimates and assumptions are based on management's best estimates and judgments. Management evaluates its estimates and assumptions on an ongoing basis using historical experience and other factors as deemed appropriate. As facts and circumstances dictate, these

NOTES TO FINANCIAL STATEMENTS

estimates and assumptions may be adjusted. Since future events and their effects cannot be determined with precision, actual results could differ significantly from these estimates. Changes in estimates, including those resulting from continuing changes in the economic environment, will be reflected in the financial statements in the periods the estimates are changed.

C. Accounting Policy

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

In addition, the Company uses the following accounting policies:

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

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

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

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

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

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

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

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

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

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

(7) The Company carries its audited wholly owned insurance and non-insurance subsidiaries at statutory capital and surplus and U.S. generally accepted accounting principles ("GAAP") equity, respectively. The Company nonadmits $1,766,702 of the unaudited equity of 5 subsidiaries, with a carrying value of $1,766,702 on Schedule D, Part 2, Section 2. The Company also nonadmits $2,327,499 in unaudited equity in 2 limited liability subsidiaries with a combined carrying value of $2,327,499 on Schedule BA – Part 1.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principle or corrections of errors for the years ended December 31, 2024 and 2023.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

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

B. Statutory Merger

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

C. Assumption Reinsurance

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

D. Impairment Loss

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

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

The Company does not have Total Admitted Goodwill.

4. Discontinued Operations

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The minimum and maximum lending rates for mortgage loans issued during 2024 were:
Commercial loans 5.4% and 9.1%, Residential loans 5.6% and 10.2%.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 115% for commercial loans and 360% for residential mortgage loans.

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

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
2024							
1. Recorded investment (All)							
(a) Current	$ —	$ 59,767,905	$ 735,511,087	$ —	$ 8,118,417,734	$156,119,593	$ 9,069,816,319
(b) 30-59 days past due	—	16,296,478	111,416,496	—	—	—	$ 127,712,974
(c) 60-89 days past due	—	7,896,699	18,914,265	—	—	—	$ 26,810,964
(d) 90-179 days past due	—	11,646,398	20,218,083	—	—	—	$ 31,864,481
(e) 180+ days past due	—	12,252,523	60,568,460	—	—	—	$ 72,820,983
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ 11,646,398	$ —	$ —	$ —	$ —	$ 11,646,398
(b) Interest accrued	—	180,788	—	—	—	—	$ 180,788
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ 12,252,523	$ —	$ —	$ —	$ —	$ 12,252,523
(b) Interest accrued	—	926,291	—	—	—	—	$ 926,291
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ 80,786,543	$ —	$ —	$ —	$ 80,786,543
(b) Number of loans	—	—	452	—	—	—	$ 452
(c) Percent reduced	—	—	100 %	—	—	— %	
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ —	$ 107,860,003	$ 780,961,759	$ —	$ 553,547,190	$ 83,944,593	$ 1,526,313,545
2023							
1. Recorded investment (All)							
(a) Current	$ —	$ 72,316,888	$ 653,573,915	$ —	$ 8,409,513,192	$860,359,167	$ 9,995,763,162
(b) 30-59 days past due	—	18,311,986	122,755,811	—	—	3,134,087	$ 144,201,884
(c) 60-89 days past due	—	10,583,297	34,491,210	—	—	619,081	$ 45,693,588
(d) 90-179 days past due	—	12,045,906	29,926,899	—	—	1,679,257	$ 43,652,062
(e) 180+ days past due	—	15,169,069	32,289,773	—	—	1,542,018	$ 49,000,860
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ 12,045,906	$ —	$ —	$ —	$ —	$ 12,045,906
(b) Interest accrued	—	221,936	—	—	—	—	$ 221,936
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ 15,169,069	$ —	$ —	$ —	$ —	$ 15,169,069
(b) Interest accrued	—	1,115,352	—	—	—	—	$ 1,115,352
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ 62,216,673	$ —	$ —	$ 3,221,275	$ 65,437,948
(b) Number of loans	—	—	349	—	—	18	$ 367
(c) Percent reduced	—	—	100 %	—	—	100 %	
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ —	$ 128,427,147	$ 872,864,232	$ —	$ 644,025,605	$240,245,547	$ 1,885,562,531

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
2024							
1. With allowance for Credit Losses	$ —	$ —	$ 9,987,306	$ —	$ —	$ —	$ 9,987,306
2. No allowance for Credit Losses	—	2,197,571	17,835,968	—	23,654,783	—	43,688,322
3. Total (1+2)	$ —	$2,197,571	$ 27,823,274	$ —	$23,654,783	$ —	$ 53,675,628
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$2,197,571	$ 27,823,274	$ —	$ —	$ —	$ 30,020,845
2023							
1. With allowance for Credit Losses	$ —	$ —	$ 4,260,274	$ —	$ —	$ 415,820	$ 4,676,094
2. No allowance for Credit Losses	—	5,537,407	14,836,788	—	—	550,663	20,924,858
3. Total (1+2)	$ —	$5,537,407	$ 19,097,062	$ —	$ —	$ 966,483	$ 25,600,952
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$5,537,407	$ 19,097,062	$ —	$ —	$ 966,483	$ 25,600,952

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
2024							
1. Average Recorded Investment	$ —	$3,126,328	$ 28,518,220	$ —	$44,036,357	$ —	$ 75,680,905
2. Interest Income Recognized	—	83,003	480,523	—	1,308,617	—	1,872,143
3. Recorded Investments on Nonaccrual Status	—	—	27,823,274	—	—	—	27,823,274
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	17,146	626,865	—	1,440,309	—	2,084,320
2023							
1. Average Recorded Investment	$ —	$8,249,148	$ 10,736,445	$ —	$ —	$ 513,660	$ 19,499,253
2. Interest Income Recognized	—	526,142	501,104	—	—	28,432	1,055,678
3. Recorded Investments on Nonaccrual Status	—	—	20,170,249	—	—	1,013,651	21,183,900
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	501,104	—	—	28,432	529,536

(7) Allowance for credit losses:

	2024	2023
a. Balance at beginning of period	$ 14,808,971	$ 31,498
b. Additions charged to operations	10,673,775	80,808,971
c. Direct write-downs charged against the allowances	8,408,868	66,000,000
d. Recoveries of amounts previously charged off	14,568,703	31,498
e. Balance at end of period (a+b-c-d)	$ 2,505,175	$ 14,808,971

NOTES TO FINANCIAL STATEMENTS

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

		2024
a.	Aggregate amount of mortgage loans derecognized	$ 16,894,450
b.	Real estate collateral recognized	$ 16,894,450
c.	Other collateral recognized	$ —
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

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

B. Debt Restructuring

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

		2024	2023
(1)	The total recorded investment in restructured loans	$ 40,924,682	$ 17,769,900
(2)	The realized capital losses related to these loans	$ —	$ —

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

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

C. Reverse Mortgages

The Company does not have investments in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan Backed and Structured Securities

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

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

	(1)	(2)		(3)
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
c. Total 1st Quarter (a+b)	$ —	$ —	$ —	$ —
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
f. Total 2nd Quarter (d+e)	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
i. Total 3nd Quarter (g+h)	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
j. Intent to sell	$ 21,021,312	$ —	$ 997,099	$ 20,024,213
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
l. Total 4th Quarter (j+k)	$ 21,021,312	$ —	$ 997,099	$ 20,024,213

NOTES TO FINANCIAL STATEMENTS

(3) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment recorded in 2024.

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair Value	Financial Statement Reporting Period
36185MEV0	2,669,278	2,577,036	92,242	2,577,036	2,577,036	Q1-2024
12669FZZ9	1,200,690	1,174,239	26,451	1,174,239	1,174,239	Q1-2024
12669FZL0	1,328,041	1,326,507	1,534	1,326,507	1,326,507	Q1-2024
466247ER0	45,275	43,585	1,690	43,585	43,585	Q1-2024
91863*AB1	13,435,312	12,596,669	838,643	12,596,669	12,596,669	Q1-2024
073914WC3	1,347	1,299	48	1,299	1,299	Q2-2024
12669FVZ3	157,968	155,695	2,273	155,695	155,695	Q2-2024
12669FZL0	1,304,819	1,298,188	6,630	1,298,188	1,298,188	Q2-2024
12669FZZ9	1,299,868	1,160,887	138,981	1,160,887	1,160,887	Q2-2024
31359VHC0	56,232	55,291	941	55,291	55,291	Q2-2024
466247ER0	44,053	43,061	993	43,061	43,061	Q2-2024
91863*AB1	17,397,922	10,007,747	7,390,175	10,007,747	10,007,747	Q2-2024
466247ER0	46,645	45,853	792	45,853	45,853	Q3-2024
81744LAN4	1,145,356	1,112,783	32,573	1,112,783	1,112,783	Q3-2024
91863*AB1	14,157,985	6,994,218	7,163,767	6,994,218	6,994,218	Q3-2024
00442JAD6	371,357	254,222	117,135	254,222	254,222	Q4-2024
12669FZZ9	1,086,810	1,077,069	9,741	1,077,069	1,077,069	Q4-2024
36185MEV0	2,635,520	2,514,225	121,294	2,514,225	2,514,225	Q4-2024
38237DAA4	14,883,470	14,098,186	785,284	14,098,186	14,098,186	Q4-2024
38237TAA9	4,763,091	4,651,579	111,512	4,651,579	4,651,579	Q4-2024
38237VAB2	1,374,751	1,274,449	100,302	1,274,449	1,274,449	Q4-2024
41161PVF7	2,530,938	1,349,775	1,181,163	1,349,775	1,349,775	Q4-2024
41161UAC6	994,180	851,226	142,955	851,226	851,226	Q4-2024
466247ER0	45,243	44,183	1,060	44,183	44,183	Q4-2024
81743QAJ3	3,567,099	2,820,615	746,484	2,820,615	2,820,615	Q4-2024
91863*AA3	46,712,383	44,725,827	1,986,556	44,725,827	44,725,827	Q4-2024
91863*AB1	14,684,090	5,944,495	8,739,594	5,944,495	5,944,495	Q4-2024
Total			**29,740,813**			

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of December 31, 2024:

	Total	<12 Months	12+ Months
Fair Value	$ 3,175,495,149	$ 570,106,532	$ 2,605,388,617
Unrealized Loss	$ 301,590,599	$ 18,120,587	$ 283,470,012

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was $4,596,391,447 and $4,344,087,714, respectively.

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

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

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

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) For securities lending agreements, the Company requires collateral with a minimum fair value of 102% of the fair value of the loaned securities, calculated on a daily basis. Cash collateral received was invested in cash equivalents and an offsetting liability was included in Payable for Securities Lending. The fair value of the collateral at December 31, 2024 was $12,767,270. There was no collateral received for dollar repurchase agreements.

(2) The Company had no assets pledged as collateral relating to dollar repurchase agreements and/or securities lending transactions at December 31, 2024.

(3) Collateral Received

a. Aggregate Amount Collateral Received

	Fair Value
1. Securities Lending:	
(a) Open	$ 12,767,270
(b) - (e) Not applicable	
(f) Sub-Total (a+b+c+d+e)	$ 12,767,270
(g) Securities Received	—
(h) Total Collateral Received (f+g)	$ 12,767,270
2. Dollar Repurchase Agreement	
(a) - (e) Not applicable	$ —
(f) Sub-Total (a+b+c+d+e)	—
(g) Securities Received	$ —
(h) Total Collateral Received (f+g)	—
	$ —
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 12,767,270

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

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

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	$ 12,767,270	$ 12,767,270
(b) - (j) None	—	—
(k) Sub-Total (Sum of a through j)	$ 12,767,270	$ 12,767,270
(l) Securities Received	—	—
(m) Total Collateral Reinvested (k+l)	$ 12,767,270	$ 12,767,270
2. Dollar Repurchase Agreement		
(a) - (j) Not applicable	$ —	$ —
(k) Sub-Total (Sum of a through j)	$ —	$ —
(l) Securities Received	—	—
(m) Total Collateral Reinvested (k+l)	$ —	$ —

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

During 2024, Jackson executed certain paired repurchase and reverse repurchase transactions ("Collateral Upgrade" transactions) totaling $1.5 billion pursuant to master repurchase agreements with participating bank counterparties. Under these collateral upgrade transactions, the Company lends securities (e.g., corporate debt securities or other securities agreed upon between the parties) to bank counterparties in exchange for U.S. Treasury securities to provide as collateral as part of our hedging program. The paired repurchase and reverse repurchase transactions are settled on a net basis in accordance with master netting agreements. As a result, there was no cash exchanged at initiation of these agreements. The paired transactions are offset within the financial statements. These transactions do not have a stated maturity and require at least 150-days notice prior to termination of the transaction.

For presentational purposes, the repurchase legs of these transactions are included in Note 5F and the reverse repurchase legs are included in Note 5G. The securities received as collateral amounts noted in Notes 5F 7, 8, and 9 relate to the securities received from the reverse repurchase legs and the collateral pledged amounts in Notes 5G 7 and 8 relate to the securities pledged from the repurchase legs.

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No Maturity	$ 1,528,784,783	$ 1,508,588,406	$ 1,580,061,096	$ 1,555,148,764
	2. Overnight	$ 1,421,264,113	$ 1,380,798,034	$ 973,930,550	$ 1,823,321,863
	3. 2 Days to 1 Week	$ 1,881,206,773	$ 1,560,963,002	$ 1,634,826,014	$ 1,290,963,127
	4. >1 Week to 1 Month	$ 1,200,541,776	$ 1,198,389,026	$ 1,026,177,029	$ 1,389,219,877
	5. > 1 Month to 3 Months	$ —	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —	$ —
b.	Ending Balance				
	1. Open - No Maturity	$ 1,498,097,890	$ 1,487,068,858	$ 1,550,693,591	$ 1,475,955,670
	2. Overnight	$ —	$ —	$ 793,507,400	$ —
	3. 2 Days to 1 Week	$ 598,496,388	$ 754,342,393	$ —	$ 151,039,428
	4. >1 Week to 1 Month	$ 1,200,541,776	$ 1,027,486,074	$ —	$ 1,389,356,327
	5. > 1 Month to 3 Months	$ —	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —	$ —

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

(5) Securities Sold Under Repo – Secured Borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	XXX
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
	3. Fair Value	$3,803,903,285	$3,847,591,234	$3,587,159,118	$3,486,111,459
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$3,374,085,289
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
	3. Fair Value	$3,278,976,904	$3,333,097,957	$2,423,320,632	$3,116,617,695

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

Ending Balance	NAIC 1	NAIC 2
a. Bonds - BACV	$ 2,070,185,054	$ 1,303,900,235
b. Bonds - FV	$ 1,907,064,405	$ 1,209,553,290

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 2,323,380,686	$ 2,227,717,485	$ 1,907,413,372	$ 1,832,524,624
2. Securities (FV)	$ 1,528,784,783	$ 1,508,588,406	$ 1,580,061,096	$ 1,555,148,764
b. Ending Balance				
1. Cash	$ 1,799,038,164	$ 1,781,828,467	$ 793,507,400	$ 1,540,395,755
2. Securities (FV)	$ 1,498,097,890	$ 1,487,068,858	$ 1,550,693,591	$ 1,475,955,670

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

Ending Balance	NONE	NAIC 1
a. Cash	$ 1,540,395,755	$ —
b. Bonds - FV	$ —	$ 1,475,955,670
j. Total Collateral Assets - FV	$ —	$ 1,475,955,670

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ —
b. 30 Days or Less	$ 1,540,395,755
c. 31 to 90 Days	$ —
d. >90 Days	$ 1,475,955,670

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

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral - All)	$ 2,323,380,686	$ 2,227,717,485	$ 1,907,413,372	$ 1,832,524,624
2. Securities Collateral	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Cash (Collateral - All)	$ 1,799,038,164	$ 1,781,828,467	$ 793,507,400	$ 1,540,395,755
2. Securities Collateral	$ —	$ —	$ —	$ —

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) During 2024, Jackson executed certain paired repurchase and reverse repurchase transactions (“Collateral Upgrade” transactions) totaling $1.5 billion pursuant to master repurchase agreements with participating bank counterparties. Under these collateral upgrade transactions, the Company lends securities (e.g., corporate debt securities or other securities agreed upon between the parties) to bank counterparties in exchange for U.S. Treasury securities to provide as collateral as part of our hedging program. The paired repurchase and reverse repurchase transactions are settled on a net basis in accordance with master netting agreements. As a result, there was no cash exchanged at initiation of these agreements. The paired transactions are offset within the financial statements. These transactions do not have a stated maturity and require at least 150-days notice prior to termination of the transaction.

For presentational purposes, the repurchase legs of these transactions are included in Note 5F and the reverse repurchase legs are included in Note 5G. The securities received as collateral amounts noted in Notes 5F 7, 8, and 9 relate to the securities received from the reverse repurchase legs and the collateral pledged amounts in Notes 5G 7 and 8 relate to the securities pledged from the repurchase legs.

NOTES TO FINANCIAL STATEMENTS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No Maturity	$ 1,528,784,783	$ 1,508,588,406	$ 1,580,061,096	$ 1,555,148,764
	2. Overnight	$ —	$ —	$ —	$ —
	3. 2 Days to 1 Week	$ —	$ —	$ —	$ —
	4. >1 Week to 1 Month	$ —	$ —	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —	$ —
b.	Ending Balance				
	1. Open - No Maturity	$ 1,498,097,890	$ 1,487,068,858	$ 1,550,693,591	$ 1,475,955,670
	2. Overnight	$ —	$ —	$ —	$ —
	3. 2 Days to 1 Week	$ —	$ —	$ —	$ —
	4. >1 Week to 1 Month	$ —	$ —	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —	$ —

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,528,784,783	$ 1,508,588,406	$ 1,580,061,096	$ 1,555,148,764
b.	Ending Balance	$ 1,498,097,890	$ 1,487,068,858	$ 1,550,693,591	$ 1,475,955,670

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

Ending Balance	NAIC 1
a. Bonds - BACV	XXX
b. Bonds - FV	$ 1,475,955,670

(7) Collateral Provided – Secured Borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ —	$ —	$ —	$ —
	2. Securities (FV)	$ 1,603,089,368	$ 1,578,796,017	$ 1,639,764,075	$ 1,633,988,653
	3. Securities (BACV)	XXX	XXX	XXX	XXX
	4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
	1. Cash	$ —	$ —	$ —	$ —
	2. Securities (FV)	$ 1,562,173,343	$ 1,553,299,492	$ 1,620,203,771	$ 1,572,500,252
	3. Securities (BACV)	$ 1,697,079,319	$ 1,696,896,966	$ 1,696,216,751	$ 1,694,565,698
	4. Nonadmitted Subset (BACV)	$ —	$ —	$ —	$ —

(8) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$ —	$ —
b. 30 Days or Less	$ —	$ —
c. 31 to 90 Days	$ —	$ —
d. >90 Days	$ 1,694,565,698	$ 1,572,500,252

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ —	$ —	$ —	$ —

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Repo Securities Sold/ Acquired with Cash Collateral	$ —	$ —	$ —	$ —
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Repo Securities Sold/ Acquired with Cash Collateral	$ —	$ —	$ —	$ —
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$ —	$ —	$ —	$ —

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

J. Real Estate

The Company has no real estate investment activities requiring disclosure.

K. Low-Income Housing Tax Credit Investments

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
c. Subject to repurchase agreements	$ 3,374,085,289	$ —	$ —	$ —	$ 3,374,085,289	$ —	$ 3,374,085,289
i. FHLB capital stock	127,368,500	—	—	—	127,368,500	108,018,600	19,349,900
j. On deposit with states	101,265,268	—	—	—	101,265,268	101,388,046	(122,778)
l. Pledged as collateral to FHLB	4,316,724,439	—	—	—	4,316,724,439	3,525,095,973	791,628,466
m. Pledged as collateral not captured in other categories	1,194,668,729	—	—	—	1,194,668,729	4,013,879,003	(2,819,210,274)
n. Other restricted assets	12,685,411	—	—	—	12,685,411	13,029,678	(344,267)
o. Total Restricted Assets (Sum of a through n)	$ 9,126,797,636	$ —	$ —	$ —	$ 9,126,797,636	$ 7,761,411,300	$ 1,365,386,336

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
c. Subject to repurchase agreements	—	3,374,085,289	1.19 %	1.20 %
i. FHLB capital stock	—	127,368,500	0.05 %	0.05 %
j. On deposit with states	—	101,265,268	0.04 %	0.04 %
l. Pledged as collateral to FHLB	—	4,316,724,439	1.53 %	1.53 %
m. Pledged as collateral not captured in other categories	—	1,194,668,729	0.42 %	0.42 %
n. Other restricted assets	—	12,685,411	— %	— %
o. Total Restricted Assets (Sum of a through n)	—	9,126,797,636	3.23 %	3.24 %

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

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

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted Restricted)								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
OTC Derivatives	$ 539,916,523	$ —	$ —	$ —	$ 539,916,523	$ 1,597,554,903	$ (1,057,638,380)	$ 539,916,523	0.19 %	0.19 %
Futures	654,752,206	—	—	—	654,752,206	2,416,324,100	(1,761,571,894)	654,752,206	0.23 %	0.23 %
Total (c)	$ 1,194,668,729	$ —	$ —	$ —	$ 1,194,668,729	$ 4,013,879,003	$ (2,819,210,274)	$ 1,194,668,729	0.42 %	0.42 %

(a) Subset of column 1

(b) Subset of column 3

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

(3) Detail of Other Restricted Assets

	Gross (Admitted & Nonadmitted Restricted)								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Securities Loaned for Sec. Lending Agreements	$ 12,685,411	$ —	$ —	$ —	$ 12,685,411	$ 13,029,678	$ (344,267)	$ 12,685,411	— %	— %
Total	$ 12,685,411	$ —	$ —	$ —	$ 12,685,411	$ 13,029,678	$ (344,267)	$ 12,685,411	— %	— %

(a) Subset of column 1

(b) Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	12,767,270	—	0.02 %	0.02 %
i. Other	149,136,000	—	0.24 %	0.25 %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 161,903,270	$ —	0.26 %	0.27 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

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

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

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

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 161,903,270	0.29 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %

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

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

M. Working Capital Finance Investments

The Company does not have working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company reports derivatives, repurchase agreements and securities lending assets and liabilities on a gross basis. However, the collateral upgrade transactions detailed in Note 5F and 5G, which consist of paired repurchase agreements and reverse repurchase agreements where a valid right of setoff exist, are offset within the Statements of Assets and Liabilities, Surplus and Other Funds. As of December 31, 2024, a receivable of $1,475,955,670 and a payable of $1,475,955,670 related to these collateral upgrade transactions were offset resulting in $0 presented net in the Statements of Assets and Liabilities, Surplus and Other Funds.

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

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

The Company does not have 5GI securities as defined per the *Purposes and Procedures Manual of the NAIC Investment Analysis Office.*

P. Short Sales

The Company did not sell any securities short during 2024 or 2023.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	32	0
(2)	Aggregate Amount of Investment Income	$ (1,409,897)	$ —

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

The Company does not have a cash pooling arrangement.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company does not have aggregate collateral loans by qualifying investment collateral.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company recognized impairment writedowns of $3,215,958 and $10,632,519 on joint ventures, partnerships, limited liability companies and other loans during 2024 and 2023, respectively. These writedowns were the recognition of losses that were previously reflected in surplus as unrealized. Refer to Note 10J for additional details related to the impairment writedown of subsidiaries.

7. Investment Income

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

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

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

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

B. Income due and accrued on investments where collection is not likely has been excluded from net investment income. At December 31, 2024, the amount excluded was $1,052,204. No additional nonadmitted amounts have been charged to surplus.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 570,829,746
2. Nonadmitted	$ 1,056,593
3. Admitted	$ 569,773,153

D. The aggregated deferred interest.

	Amount
Aggregate Deferred Interest	$ 363,200

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 17,418,152

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Cross-currency forward contracts are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

9. Income Taxes

On September 12, 2024, the U.S. Treasury Department and the Internal Revenue Service released proposed regulations addressing the application of the corporate alternative minimum tax ("CAMT") that was enacted as part of the Inflation Reduction Act of 2022 ("IRA"). On December 23, 2024, the U.S. Treasury Department and the Internal Revenue Service released technical corrections to those proposed regulations. The proposed regulations reflecting the technical corrections are generally applicable to tax years ending after September 12, 2024 and are consistent with many of the provisions provided in prior CAMT guidance.

The Company did not elect to early adopt the proposed regulations for the 2023 tax returns and relied on reasonable interpretations of previously published guidance resulting in a reduction of $162,990,273 to the CAMT liability and related CAMT deferred tax asset as of December 31, 2024. In addition, the determination of the estimated 2024 CAMT liability considered the carryover impacts from the 2023 tax return and the applicability of the proposed regulations. The U.S. Treasury Department is expected to issue Final Regulations after the year ended December 31, 2024, which may materially change the estimated provision of the CAMT. The Statutory Financial Statements include the CAMT current tax impact of ($162,990,273) and $162,990,273 for the year ended December 31, 2024 and December 31, 2023, respectively. The CAMT had an impact of ($187,438,814) and $187,438,814 on net capital and surplus for December 31, 2024 and December 31, 2023, respectively.

A.

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

	December 31, 2024			December 31, 2023			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Total gross DTA	$ 2,219,287,506	$ 110,133,803	$ 2,329,421,309	$2,553,775,054	$ 62,034,877	$ 2,615,809,931	$ (334,487,548)	$ 48,098,926	$ (286,388,622)
Statutory valuation allowance	—	—	—	—	—	—	—	—	—
Adjusted gross DTA	2,219,287,506	110,133,803	2,329,421,309	2,553,775,054	62,034,877	2,615,809,931	(334,487,548)	48,098,926	(286,388,622)
DTA nonadmitted	1,396,832,182	—	1,396,832,182	1,856,172,166	—	1,856,172,166	(459,339,984)	—	(459,339,984)
Subtotal net admitted DTA	822,455,324	110,133,803	932,589,127	697,602,888	62,034,877	759,637,765	124,852,436	48,098,926	172,951,362
Deferred tax liabilities	(203,875,150)	(154,787,889)	(358,663,039)	(42,745,220)	(109,950,229)	(152,695,449)	(161,129,930)	(44,837,660)	(205,967,590)
Net admitted DTA	$ 618,580,174	$ (44,654,086)	$ 573,926,088	$ 654,857,668	$ (47,915,352)	$ 606,942,316	$ (36,277,494)	$ 3,261,266	$ (33,016,228)

NOTES TO FINANCIAL STATEMENTS

(2) Admission Calculation Components SSAP 101:

	December 31, 2024			December 31, 2023			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ 476,000	$ 476,000	$ —	$ (476,000)	$ (476,000)
(b) Adjusted gross DTA expected to be realized after application of the threshold limitation (Lesser of 2(b)1 or 2(b)2 below)	573,926,088	—	573,926,088	606,466,316	—	606,466,316	(32,540,228)	—	(32,540,228)
1. Adjusted gross DTA expected to be realized following the balance sheet date			1,192,503,305			1,868,854,202			(676,350,897)
2. Adjusted gross DTA allowed per limitation threshold			573,926,088			606,466,316			(32,540,228)
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	248,529,236	110,133,803	358,663,039	91,136,572	61,558,877	152,695,449	157,392,664	48,574,926	205,967,590
(d) DTA admitted as the result of application of SSAP No. 101	$ 822,455,324	$ 110,133,803	$ 932,589,127	$ 697,602,888	$ 62,034,877	$ 759,637,765	$ 124,852,436	$ 48,098,926	$ 172,951,362

(3)

		2024	2023
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	1,015.3 %	1,102.0 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation amount	$ 3,826,173,929	$ 4,043,108,764

NOTES TO FINANCIAL STATEMENTS

(4) Impact of tax planning strategies

		December 31, 2024		December 31, 2023		Change	
		Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a)	Determination of adjusted gross DTA and net admitted DTA, by tax character as a percentage						
	1. Adjusted gross DTAs	$2,219,287,506	$110,133,803	$2,553,775,054	$62,034,877	$(334,487,548)	$48,098,926
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	— %	— %	— %	— %	— %
	3. Net admitted adjusted gross DTAs	$822,455,324	$110,133,803	$697,602,888	$62,034,877	$124,852,436	$48,098,926
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	— %	— %	— %	— %	— %

(b) At December 31, 2024 and December 31, 2023, the Company did not consider tax planning strategies for the determination of the amount of adjusted gross CAMT credit DTA. At December 31, 2024 and December 31, 2023, the Company did not consider tax planning strategies in the determination of the amount of admitted CAMT Credit DTA.

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

B. Regarding deferred tax liabilities that are not recognized:

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

(2) There are no unrecognized temporary differences.

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

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

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

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

	2024	2023	Change
Operations			
Federal taxes from operations	$ 239,623,109	$ 960,868,640	$ (721,245,531)
Foreign tax expense	—	—	—
Subtotal	239,623,109	960,868,640	(721,245,531)
Federal tax benefit on capital losses	(245,368,925)	(850,652,095)	605,283,170
Utilization of capital loss carry forwards	—	—	—
Other	(150,222,952)	(3,398,787)	(146,824,165)
Total federal current taxes incurred	$ (155,968,768)	$ 106,817,758	$ (262,786,526)

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

	2024	2023	Change
Federal taxes incurred	$ 96,184,516	$ 966,356,102	$ (870,171,586)
Capital gains tax, excluding IMR taxes	(250,731,622)	(545,555,139)	294,823,517
Taxes transferred to IMR	(16,417,703)	(342,796,974)	326,379,271
Taxes on liability gains released from the IMR	14,996,041	28,813,769	(13,817,728)
Total federal current taxes incurred	$ (155,968,768)	$ 106,817,758	$ (262,786,526)

NOTES TO FINANCIAL STATEMENTS

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

	2024	2023	Change
Deferred tax assets resulting from book/tax differences in:			
Ordinary:			
Deferred acquisition costs	$ 192,279,636	$ 191,494,032	$ 785,604
Insurance reserves	224,971,762	207,852,731	17,119,031
Investments	1,148,578,684	863,268,674	285,310,010
Employee benefits	117,180,063	111,921,233	5,258,830
Deferred and uncollected premium	1,313,928	1,562,752	(248,824)
Net operating loss carryforward	394,554,103	863,315,920	(468,761,817)
Tax credit carryforward	89,224,100	274,164,722	(184,940,622)
Other	51,185,230	40,194,990	10,990,240
Total ordinary gross & adjusted gross deferred tax assets	2,219,287,506	2,553,775,054	(334,487,548)
Deferred tax assets nonadmitted	(1,396,832,182)	(1,856,172,166)	459,339,984
Admitted ordinary gross deferred tax assets	822,455,324	697,602,888	124,852,436
Capital:			
Investments	33,479,769	27,421,586	6,058,183
Unrealized capital losses	55,507,544	34,613,291	20,894,253
Capital loss carryforward	21,146,490	—	21,146,490
Total capital gross & adjusted gross deferred tax assets	110,133,803	62,034,877	48,098,926
Deferred tax assets nonadmitted	—	—	—
Admitted capital gross deferred tax assets	110,133,803	62,034,877	48,098,926
Total admitted deferred tax assets	$ 932,589,127	$ 759,637,765	$ 172,951,362

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

Ordinary:			
Deferred ceding commission	$ 159,360,417	$ —	$ 159,360,417
Investments	22,836,960	14,937,057	7,899,903
Fixed assets	10,640,446	12,151,045	(1,510,599)
Insurance reserves	3,473,255	6,946,512	(3,473,257)
Due and deferred premium	7,513,282	8,705,211	(1,191,929)
Other	50,790	5,395	45,395
Total ordinary deferred tax liabilities	203,875,150	42,745,220	161,129,930
Total capital deferred tax liabilities	154,787,889	109,950,229	44,837,660
Total deferred tax liabilities	358,663,039	152,695,449	205,967,590
(4) Total net admitted deferred tax asset	$ 573,926,088	$ 606,942,316	$ (33,016,228)

There have been no adjustments to gross deferred tax assets under the regular tax system because of a change in circumstances that causes a change in judgement about their realizability. The Company had no CAMT credit carryforwards as of December 31, 2024 and therefore, no adjustments to gross deferred tax assets for CAMT credit carryforwards have been made because of a change in circumstances that causes a change in judgement about their realizability. All reporting entities of the controlled group have made an accounting policy election to disregard the effect of the CAMT system in determining the valuation allowance for deferred tax assets under the regular tax system. There were no material modifications to the methodology used to project CAMT.

NOTES TO FINANCIAL STATEMENTS

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

	2024	2023	Change
Total deferred tax assets	$ 2,329,421,309	$ 2,615,809,931	$ (286,388,622)
Total deferred tax liabilities	(358,663,039)	(152,695,449)	(205,967,590)
Net deferred tax assets/liabilities	1,970,758,270	2,463,114,482	(492,356,212)
Tax effect of unrealized gains	(227,535,537)	(530,763,550)	303,228,013
Change in net deferred income tax	$ 1,743,222,733	$ 1,932,350,932	$ (189,128,199)

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

	2024	Tax effect at 21%	Effective Tax Rate
Income before taxes	$ 23,112,709	$ 4,853,669	21.0 %
Dividends received deduction		(123,966,774)	(536.4)%
Interest maintenance reserve		2,072,966	9.0 %
Gain on reinsurance of inforce business		188,724,926	816.5 %
Tax credits		(34,908,782)	(151.0)%
Interest		(9,277,781)	(40.1)%
Nonadmitted assets		(4,426,684)	(19.2)%
Incentive compensation		(2,725,457)	(11.8)%
SMLLC income		2,006,667	8.7 %
Officer compensation		9,244,694	40.0 %
Other		1,561,987	6.8 %
Total		$ 33,159,431	143.5 %
Federal and foreign income taxes incurred		96,184,516	416.2 %
Tax on capital losses		(252,153,284)	(1091.0)%
Change in net deferred taxes		189,128,199	818.3 %
Total tax on income items		$ 33,159,431	143.5 %

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

(1) At December 31, 2024, the Company had ordinary loss carryforwards as shown in the table below of which $1,825,810,213 may be carried forward indefinitely and used to offset up to 80% of taxable income in future periods. The remaining $53,018,847 of ordinary loss carryforward originated from the 2012 tax year and is limited pursuant to section 382 and will begin to expire beginning in 2026.

Tax Year Generated	Amount of Carryforward
2012	$ 53,018,847
2022	$ 241,110,336
2023	$ 1,584,699,877
Total	$ 1,878,829,060

The Company has $100,697,570 of capital loss carryforwards originating from 2024 which expire in 2029. The Company has foreign tax credit carryforwards in the amount of $82,091,548 originating from 2023 which expire as follows: 2033: $82,091,548. The Company has general business credit carryforwards in the amount of $908,855 originating from 2021, 2022, and 2023 which expire as follows: 2041: $227,422; 2042: $422,724; 2043: $258,709. The Company had an alternative minimum tax credit carryover in the amount of $6,223,697 limited pursuant to section 383 which may be carried forward indefinitely. At December 31, 2024, the Company had no CAMT credit carryforwards.

NOTES TO FINANCIAL STATEMENTS

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

	Ordinary	Capital	Total
2024	$ —	—	$ —
2023	$ —	—	$ —
2022	$ —	—	$ —

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

F. Federal Income Tax Allocations

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

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

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

H. Repatriation Transition Tax (RTT)

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

I. Alternative Minimum Tax (AMT) Credit

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

10. Information Concerning Parent, Subsidiaries and Affiliates

A&B The Company has a Master Repurchase Agreement with its subsidiary, Jackson National Life Insurance Company of New York (“Jackson NY”), which allows for repurchase agreement transactions between the companies. There were no such borrowings during 2024 and 2023. There was no outstanding balance as of December 31, 2024 and 2023. Interest paid during both 2024 and 2023 was nil.

The Company has a Master Repurchase Agreement with Jackson Financial Inc., which allows for repurchase agreement transactions between the companies. There were no such borrowings during 2024. There was no outstanding balance as of December 31, 2024. Interest paid during 2024 was nil.

Effective December 31, 2024, the Company amended its variable annuity (“VA”) reinsurance agreement with Jackson NY. Prior to the amendment, the agreement ceded 90% of the total contract risk associated with the variable annuities issued by Jackson NY to Jackson on a coinsurance basis (modified coinsurance for Separate Account liabilities). The purpose of the amendment is to cede to Jackson 90% of the total registered index-linked annuity (“RILA”) contract risk as well for better alignment with risk mitigation strategies employed at the parent company level. The treaty continues to cover all existing and future issues of VA and RILA contracts issued by Jackson NY.

As a result of the reinsurance agreement with Jackson NY, the Company assumed $1,151,290,098 and $1,250,581,535 of reserves at December 31, 2024 and 2023, respectively. In addition, the Company assumed $821,238,718 and $716,077,342 of premium during 2024 and 2023, respectively.

The Company maintains a reserve financing transaction whereby level premium term reserves are ceded to a captive subsidiary, Squire Reassurance Company II, Inc. (“Squire Re II”), under a funds withheld 100% coinsurance treaty. As of December 31, 2024 and 2023, the Company ceded $350,116,703 and $376,495,704, respectively, of reserves to Squire Re II.

NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2024, Jackson entered into a 100% coinsurance funds withheld reinsurance transaction with Brooke Life Reinsurance Company ("Brooke Re") a Michigan captive insurer regulated by the Michigan Department of Insurance and Financial Services created for the express purpose of serving as the counterparty to the reinsurance transaction. Refer to Note 23E/F for additional details.

In 2024 and 2023, the Company received membership distributions from Jackson National Asset Management, LLC of $651,500,000 and $607,000,000, respectively.

In the first quarter of 2024, the Company remitted a $1,919,833,927 return of capital to its parent, Brooke Life Insurance Company.

On June 20, 2024, the Company paid an extraordinary dividend of $250,000,000 to its parent, Brooke Life Insurance Company.

On September 12, 2024, the Company paid an extraordinary dividend of $300,000,000 to its parent, Brooke Life Insurance Company.

On December 10, 2024, the Company paid an extraordinary dividend of $280,000,000 to its parent, Brooke Life Insurance Company.

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

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

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

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

D. Other than as discussed in Notes 10A, 14 and 23E/F, the Company does not have any other material amounts due from or to related parties as of the date of each balance sheet included in these financial statements that require disclosure.

E. The Company has contracted to receive investment management services from affiliate PPM America, Inc. The cost of the services was $47,746,884 and $53,836,209 in 2024 and 2023, respectively.

The Company has entered into shared services and administrative agreements with certain affiliates. Under the agreements, the Company allocated $107,505,195 and $104,191,670 of certain management and administrative services expenses to affiliates in 2024 and 2023, respectively.

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

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

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

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

J. During 2024 and 2023, the Company recognized impairment writedowns of $887,594 and $4,218,150, on its wholly owned subsidiary, National Planning Holdings, LLC., respectively

During 2024, the Company recognized an impairment writedown of $937, on its wholly owned subsidiary, Mission Plans of America, Inc.

During 2024, the Company recognized an impairment writedown of $10,766, on its wholly owned subsidiary, ROP, Inc.

During 2024, the Company recognized an impairment writedown of $555, on its wholly owned subsidiary, REALIC of Jacksonville.

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

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

NOTES TO FINANCIAL STATEMENTS

M. Investment in Subsidiary, Controlled and Affiliated Entities

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities		$ —	$ —	$ —
Total SSAP No. 97 8a Entities		—	—	—
b. SSAP No. 97 8b(ii) Entities				
PGDS (US ONE) LLC	100.00 %	2,134,228	—	2,134,228
Total SSAP No. 97 8b(ii) Entities		2,134,228	—	2,134,228
c. SSAP No. 97 8b(iii)				
Jackson National Asset Management, LLC	100.00 %	62,233,627	62,233,627	—
Jackson National Life Distributors LLC	100.00 %	17,212,558	17,212,558	—
Hermitage Management, LLC	100.00 %	193,271	—	193,271
Allied Life Brokerage Agency, Inc.	100.00 %	546,672	—	546,672
REALIC of Jacksonville Plans, Inc.	100.00 %	1,251	—	1,251
Mission Plans of America, Inc.	100.00 %	12,063	—	12,063
ROP, Inc.	100.00 %	197,470	—	197,470
Total SSAP No. 97 8b(iii) Entities		80,396,912	79,446,185	950,727
d. SSAP No. 97 8b(iv) Entities				
VFL International Life Company SPC, Ltd.	100.00 %	1,009,247	1,009,247	—
Total SSAP No. 97 8b(iv) Entities		1,009,247	1,009,247	—
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)		83,540,387	80,455,432	3,084,955
f. Aggregate Total (a+e)		$ 83,540,387	$ 80,455,432	$ 3,084,955

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Jackson National Life Insurance Company of New York	$ 2,411,918	$ (19,285,905)	$ 809,139,079	$ 828,424,984

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

O. SCA and SSAP No. 48 Entity Loss Tracking

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

11. Debt

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

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

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

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Account
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	$ 5,000,000	$ 5,000,000	$ —
(c) Activity Stock	$ 115,785,400	$ 115,785,400	$ —
(d) Excess Stock	$ 6,583,100	$ 6,583,100	$ —
(e) Aggregate Total	$ 127,368,500	$ 127,368,500	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,830,410,854	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	$ 5,000,000	$ 5,000,000	$ —
(c) Activity Stock	$ 96,338,200	$ 96,338,200	$ —
(d) Excess Stock	$ 6,680,400	$ 6,680,400	$ —
(e) Aggregate Total	$ 108,018,600	$ 108,018,600	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,400,412,549	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
December 31, 2024	$ 4,006,833,223	$ 4,316,724,439	$ 2,684,119,743
December 31, 2023	$ 3,284,330,386	$ 3,525,095,973	$ 2,251,959,216

b. Maximum Amount Pledged during the Reporting Period

	Fair Value	Carrying Value	Aggregate Total Borrowing
Period ended December 31, 2024	$ 4,006,833,223	$ 4,316,724,439	$ 2,684,119,743
Period ended December 31, 2023	$ 4,030,625,754	$ 4,350,767,356	$ 2,807,973,689

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt				
Short-term	$ 700,000,000	$ 700,000,000	$ —	XXX
Long-term	52,144,743	52,144,743	—	XXX
(b) Funding Agreements	1,931,975,000	1,931,975,000	—	1,931,975,000
(d) Aggregate Total (a+b+c)	$ 2,684,119,743	$ 2,684,119,743	$ —	$ 1,931,975,000
2. Prior Year				
(a) Debt				
Short-term	$ 250,000,000	$ 250,000,000	$ —	XXX
Long-term	57,184,216	57,184,216	—	XXX
(b) Funding Agreements	1,944,775,000	1,944,775,000	—	1,944,775,000
(d) Aggregate Total (a+b+c)	$ 2,251,959,216	$ 2,251,959,216	$ —	$ 1,944,775,000

b. Maximum Amount Borrowed during the Reporting Period

	1 Total (2+3)	2 General Account	3 Separate Account
1. Debt	$ 752,144,743	$ 752,144,743	$ —
2. Funding Agreements	1,931,975,000	1,931,975,000	—
4. Aggregate Total (1+2+3)	$ 2,684,119,743	$ 2,684,119,743	$ —

c. FHLB - Prepayment Obligations

Debt	Yes
Funding Agreements	Yes

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

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

E. Defined Contribution Plans

The Company has a defined contribution retirement plan covering substantially all employees. To be eligible to participate in the Company's contribution, an employee must have attained the age of 21, completed at least 1,000 hours of service in a 12-month period and passed their 12-month employment anniversary. In addition, the employee must be employed on the applicable January 1 or July 1 entry date. The Company's annual contributions, as declared by the board of directors, are based on a percentage of eligible compensation paid to participating employees during the year. In addition, the Company matches a participant's elective contribution, up to 6 percent of eligible compensation, to the plan during the year. The Company's expense related to this plan was $21,223,772 and $18,603,103 in 2024 and 2023, respectively.

The Company maintains non-qualified voluntary deferred compensation plans for certain agents and employees of Jackson and certain affiliates. At December 31, 2024 and 2023, the liability for such plans totaled $308,529,467 and $302,116,874, respectively. The Company's expense related to these plans, for the change in market value of plan liabilities for participant elected deferrals was $47,215,134 and $56,503,628 in 2024 and 2023, respectively.

F. Multiemployer Plans

The Company does not participate in multiemployer plans.

G. Consolidated/Holding Company Plans

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

H. Postemployment Benefits and Compensated Absences

Postemployment benefits and compensated absences that might exist at December 31, 2024, are accrued in accordance with SSAP No. 11, Postemployment Benefits and Compensated Absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits

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

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

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

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

C. Under the Michigan Insurance Code of 1956, the Company must notify the Michigan Director of Insurance prior to payment of any dividend. Ordinary dividends on capital stock are subject to a capacity calculation and may only be distributed out of earned surplus. Ordinary dividend capacity is limited to the greater of 10% of statutory surplus as of the preceding year end, excluding any increase arising from the application of permitted practices, or the statutory net income, excluding any net realized investment gains, for the twelve month period ended on the preceding December 31, the result of which is reduced by cumulative dividends and other capital distributions occurring in the preceding twelve-month period. Earned surplus is reported unassigned surplus on the preceding December 31, reduced by any unrealized capital gains and effect of increase from the application of permitted practices, if any. The Michigan Director of Insurance may approve payment of dividends in excess of these amounts, which would be deemed an extraordinary dividend. As a result of cumulative dividends and other capital distributions occurring in the preceding 12 months as of December 31, 2024, future dividends from the Company are expected to be classified as extraordinary. The Company has received approval in the past for payments of extraordinary dividends.

D. In the first quarter of 2024, the Company remitted a $1,919,833,927 return of capital to its parent, Brooke Life Insurance Company.

On June 20, 2024, the Company paid an extraordinary dividend of $250,000,000 to its parent, Brooke Life Insurance Company.

On September 12, 2024, the Company paid an extraordinary dividend of $300,000,000 to its parent, Brooke Life Insurance Company.

On December 10, 2024, the Company paid an extraordinary dividend of $280,000,000 to its parent, Brooke Life Insurance Company.

NOTES TO FINANCIAL STATEMENTS

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

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

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

G. The Company had no advances to surplus.

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

I. Changes in the balance of special surplus funds from the prior year are due to the admittance of net negative (disallowed) IMR of $328,925,633, in accordance with and subject to the restrictions as noted in Note 21J.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized losses is $912,349,211.

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

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/ Or Principal
0001	3/15/1997	8.15 %	$ 250,000,000	N	$ 249,817,050	$ 249,870,979	$ —
Total	XXX	XXX	$ 250,000,000	XXX	$ 249,817,050	$ 249,870,979	$ —

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	$ 26,371,637	$ 560,446,603	— %	$ —	$ —	3/15/2027
Total	$ 26,371,637	$ 560,446,603	XXX	$ —	$ —	XXX

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

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

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

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

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

The liquidation preference to the insurer's common shareholder is as follows: In the event that the Parent is subject to such a proceeding, holders of indebtedness, policy claims and prior claims would be afforded a greater priority under the

NOTES TO FINANCIAL STATEMENTS

liquidation act and the terms of the Notes and, accordingly, would have the right to be paid in full before any payments of interest or principal are made to Note holders.

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

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

14. Liabilities, Contingencies and Assessments

A. (1) Contingent Commitments

The Company provides a $35,000,000 revolving credit facility to PPM America, Inc. (PPMA), an affiliate. The loan was amended on September 30, 2023, is unsecured, matures in September 2028, accrues interest at Secured Overnight Financial Rate plus 2% plus 0.12% spread adjustment, and has a commitment fee of 0.10% per annum. The balance outstanding was nil at both December 31, 2024 and 2023, respectively. Interest and commitment fees totaled $1,126,761 and $948,628 during 2024 and 2023, respectively.

The Company provides a $100,000,000 revolving credit facility to Jackson Financial Inc., an upstream holding company. The loan is unsecured, matures on December 14, 2026, accrues interest at SOFR plus 2% plus 0.12% spread adjustment, and has a commitment fee of 0.10% per annum. There was no balance outstanding at December 31, 2024 or 2023. Interest and commitment fees totaled $99,999 during both 2024 and 2023, respectively.

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

At December 31, 2024, the Company has unfunded commitments related to its investments in limited partnerships and limited liability companies totaling $928,766,607, including $27,680,185 to limited partnerships and limited liability companies on which the Company has taken an impairment charge, and $499,039,378 related to commercial mortgage loans and other bonds, and $135,000,000 related to line of credit to affiliates.

(2) Guarantees

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

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

B. Assessments

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

C. Gain Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

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

E. Joint and Several Liabilities

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

F. All Other Contingencies

The Company is involved in litigation arising in the ordinary course of business. It is the opinion of management that the ultimate disposition of such litigation will not have a material adverse effect on the Company's financial condition or results of operations. The Company has been named in civil litigation proceedings which appear to be substantially similar to other class action litigation brought against many life insurers alleging misconduct in the sale or administration of insurance products. The Company generally accrues for legal contingencies once the contingency is deemed to be probable and estimable. Accordingly, at December 31, 2024 and 2023, the Company recorded accruals totaling $207,124 and nil, respectively.

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

15. Leases

A. Lessee Operating Leases

(1) The Company leases office space, land and equipment under operating leases that expire at various dates through 2051. Certain leases include escalating lease rates and, as a result, at December 31, 2024, the Company recorded a liability of $3,696,711 for future lease payments. Lease expense was $49,930,208 and $39,726,712 for 2024 and 2023, respectively.

The Company subleases office space under several operating leases that expire at various dates through 2029. Total future lease income to be received on the subleased property is $4,149,658. Lease income for the subleased property totaled $6,250 and $431,138 in 2024 and 2023, respectively.

(2) At December 31, 2024, the minimum aggregate rental commitments are as follows:

1.	2025	$	4,211,007
2.	2026		4,192,416
3.	2027		2,028,283
4.	2028		1,120,618
5.	2029		241,654
6.	Thereafter		1,085,236
7.	Total (sum of 1 through 6)	$	12,879,214

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

B. Lessor Leases

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

NOTES TO FINANCIAL STATEMENTS

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

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

		Assets		Liabilities	
		2024	**2023**	**2024**	**2023**
a.	Swaps	9,925,257,271	9,649,961,561	—	—
b.	Futures	51,736,709,369	56,420,385,653	—	—
c.	Forwards	1,626,219,332	1,410,194,290	—	—
d.	Options	10,000,000,000	39,500,000,000	—	10,000,000,000
e.	Total	73,288,185,972	106,980,541,504	—	10,000,000,000

See Schedule DB for additional detail.

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

(3) The Company manages the potential credit exposure for over-the-counter derivative contracts through careful evaluation of the counterparty credit standing, collateral agreements, and master netting agreements. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments; however, the Company does not anticipate nonperformance given the counterparties' high credit ratings. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date. Ultimately, this exposure is reduced by any offsetting positions with, and collateral posted by, counterparties. See Schedule DB – Part D – Section 1 for the net counterparty credit exposure as of December 31, 2024. There were no losses as a result of derivative counterparty nonperformance during 2024.

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

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

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

A. Transfers of Receivables Reported as Sales

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

B. Transfer and Servicing of Financial Assets

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

1	2	3	4	5	6	7	8
Identification of Transaction	BACV at Time of Transfer	Original Reporting Schedule of the Transferred Assets	Amount Derecognized from Sale Transaction	Amount that continues to be recognized in the statement of financial position (Col. 2 minus 4)	BACV of acquired interests in transferred assets	Reporting Schedule of Acquired Interests	Percentage of interests of a reporting entity's transferred assets acquired by affiliated entities
Securities lending	$ 12,685,411	D-1	$ —	$ 12,685,411	$ 12,767,270	DL-1	— %

C. Wash Sales

No reportable wash sales have occurred during the year.

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Corporate bonds	$ —	$ 1,830,588	$ 946,800	$ —	$ 2,777,388
Residential mortgage-backed securities	—	13,819	—	—	13,819
Preferred stock	—	149,141,226	—	—	149,141,226
Common stock	127,381,399	28,565,744	1,136,280	—	157,083,423
Other invested assets	—	—	40,620,032	2,212,228,380	2,252,848,412
Derivatives	—	(63,384,084)	—	—	(63,384,084)
Separate account assets	—	212,215,798,333	—	—	212,215,798,333
Total assets at fair value/NAV	$ 127,381,399	$ 212,331,965,626	$ 42,703,112	$2,212,228,380	$214,714,278,517

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

Description	Balance at 1/1/2024	Transfers in Level 3	Transfers out Level 3	Total gains and (losses) included in Net income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2024
Corporate Bonds	$ 946,800	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 946,800
Common stock	1,128,943	—	—	—	7,337	—	—	—	—	1,136,280
Other invested assets	15,676,600	24,554,137	(8,398,000)	—	100,375	10,333,737	—	(1,646,817)	—	40,620,032
Total	$ 17,752,343	$ 24,554,137	$ (8,398,000)	$ —	$ 107,712	$ 10,333,737	$ —	$ (1,646,817)	$ —	$ 42,703,112

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

(4) Bonds and Equity Securities

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

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

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

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

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative

NOTES TO FINANCIAL STATEMENTS

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

For those securities that were internally valued at December 31, 2024 and 2023, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

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

Other Invested Assets
Other invested assets include investments in limited partnerships and real estate. In most cases, fair value for limited partnerships is determined by using the proportion of Jackson's investment in each fund (NAV equivalent) as a practical expedient for fair value. No material adjustments to these amounts were deemed necessary at December 31, 2024 or December 31, 2023. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2024					
Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Bonds	$ 29,057,718,047	$ 33,162,491,780	$2,563,134,084	$25,657,792,382	$ 836,791,581	$ —
Preferred stock	149,258,226	149,164,092	—	149,258,226	—	—
Common stock	157,083,424	157,083,423	127,381,399	28,565,744	1,136,281	—
Mortgage loans	8,646,716,725	9,329,025,722	—	—	8,646,716,725	—
Cash and cash equivalents	1,965,197,250	1,964,736,910	1,965,197,250	—	—	—
Short-term investments	53,365,210	53,347,506	50,192,780	—	3,172,430	—
Policy loans	4,203,689,604	4,203,689,604	—	—	4,203,689,604	—
Derivatives	(63,384,084)	(63,384,084)	—	(63,384,084)	—	—
Other invested assets	2,404,162,508	2,446,431,659	—	151,314,096	40,620,032	2,212,228,380
Securities lending assets	12,767,270	12,767,270	12,767,270	—	—	—
Separate account assets	221,505,864,531	221,589,230,898	—	221,505,864,531	—	—
Total assets at fair value/ NAV	$268,092,438,711	$273,004,584,780	$4,718,672,783	$247,429,410,895	$13,732,126,653	$2,212,228,380
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 16,148,488,180	$ 14,295,473,097	$ —	$ 131,329,799	$16,017,158,381	$ —
Liability for deposit-type contracts	8,562,669,704	8,940,588,720	—	—	8,562,669,704	—
Funds held under reinsurance treaties	17,089,385,298	19,363,651,887	—	—	17,089,385,298	—
Payable for securities lending	12,767,270	12,767,270	—	12,767,270	—	—
Repurchase agreements	1,540,395,755	1,540,395,755	—	1,540,395,755	—	—
Separate account liabilities	222,079,701,854	221,589,230,898	—	222,079,701,854	—	—
Debt	752,432,198	752,432,198	—	752,432,198	—	—
Total liabilities at fair value	$266,185,840,259	$266,494,539,825	$ —	$224,516,626,876	$41,669,213,383	$ —

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

	December 31, 2023					
Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Bonds	$ 34,250,549,086	$ 38,257,779,802	$3,432,735,679	$29,624,623,427	$ 1,193,189,980	$ —
Preferred stock	172,812,053	172,812,053	—	172,812,053	—	—
Common stock	384,286,946	384,286,946	290,064,357	93,093,646	1,128,943	—
Mortgage loans	9,547,810,680	10,278,311,557	—	—	9,547,810,680	—
Cash and cash equivalents	945,915,420	945,915,420	945,915,420	—	—	—
Short- term investments	1,118,834,688	1,118,412,043	841,966,463	276,868,225	—	—
Policy loans	4,241,715,886	4,241,715,886	—	—	4,241,715,886	—
Derivatives	84,816,291	84,816,291	—	84,816,291	—	—
Other invested assets	1,981,197,798	2,014,103,958	—	—	41,963,100	1,939,234,698
Securities lending assets	13,049,799	13,049,799	13,049,799	—	—	—
Separate account assets	208,478,266,675	208,449,178,509	—	208,478,266,675	—	—
Total assets at fair value/NAV	$261,219,255,322	$265,960,382,264	$5,523,731,718	$238,730,480,317	$ 15,025,808,589	$1,939,234,698
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 15,890,306,558	$ 14,339,824,838	$ —	$ 73,517,317	$ 15,816,789,241	$ —
Liability for deposit-type contracts	8,592,897,308	9,011,731,922	—	—	8,592,897,308	—
Funds held under reinsurance treaties	20,231,683,684	22,484,692,631	—	—	20,231,683,684	—
Payable for securities lending	13,049,799	13,049,799		13,049,799		
Separate account liabilities	208,479,580,486	208,449,178,509	—	208,479,580,486	—	—
Derivatives	904,690,876	904,690,876	—	904,690,876	—	—
Debt	307,617,779	307,617,779	—	307,617,779	—	—
Total liabilities at fair value	$254,419,826,490	$255,510,786,354	$ —	$209,778,456,257	$ 44,641,370,233	$ —

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

NOTES TO FINANCIAL STATEMENTS

D. At December 31, 2024 and 2023, the Company had no financial instruments for which it was not practicable to estimate fair value.

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

21. Other Items

A. Unusual or Infrequent Items

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

B. Troubled Debt Restructuring

The Company did not restructure its debt during the year.

C. Other Disclosures

At December 31, 2024 and 2023, the Company included $216,058,656 and $230,056,181, respectively, of miscellaneous group annuity reserves initially established by John Hancock Life Insurance Company (U.S.A) and John Hancock Life Insurance Company of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

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

D. Business Interruption Insurance Recoveries

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

E. State Transferable or Non-transferable Tax Credits

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

F. Subprime Mortgage Related Risk Exposure

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

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

(2) The following table summarizes the Company's direct exposure through investments in subprime mortgage loans at December 31, 2024:

		Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a.	Mortgages in the process of foreclosure	4,093,860	3,928,655	9,133,500	—	— %
b.	Mortgages in good standing	92,312,668	79,383,483	159,474,687	—	— %
c.	Mortgages with restructures terms	—	—	—	—	— %
d.	Total (a+b+c)	96,406,528	83,312,138	168,608,187	—	0.96 %

(3) The following table summarized the Company's direct exposure through investments in subprime RMBS at December 31, 2024:

	Actual Cost	Carrying Value	Fair Value	Other-than-temporary Impairment Losses
Residential mortgage-backed securities	$ 5,124,432	$ 3,124,960	$ 7,546,380	$ 117,135

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

NOTES TO FINANCIAL STATEMENTS

G. Retained Assets

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

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

	In Force			
	December 31, 2024		December 31, 2023	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	—	$ —	8	$ 428,488
b. 13 to 24 Months	6	367,192	23	797,023
c. 25 to 36 Months	16	439,469	80	3,459,790
d. 37 to 48 Months	59	2,372,839	82	3,070,204
e. 49 to 60 Months	62	2,083,927	53	1,371,141
f. Over 60 Months	4,064	111,939,750	4,763	131,637,945
g. Total (a+b+c+d+e+f)	4,207	$ 117,203,177	5,009	$ 140,764,591

(3) The following chart provides a rollforward or retained asset accounts for 2024:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Balance at January 1, 2024	5,009	$ 140,764,591	—	$ —
b. Accounts issued/added	—	—	—	—
c. Investment earnings credited	—	1,279,381	—	—
d. Fees and other charges assessed	—	150	—	—
e. Transferred to state unclaimed property funds	82	1,520,619	—	—
f. Accounts closed/withdrawn	720	23,320,026	—	—
g. Balance at December 31, 2024 (a+b+c-d-e-f)	4,207	$ 117,203,177	—	$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company does not have insurance-linked securities contracts.

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

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

NOTES TO FINANCIAL STATEMENTS

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 344,022,090	$ 341,903,484	$ —	$ 2,118,606

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 328,925,633	$ 328,925,633	$ —	$ —

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From 9/30/24 SAP Financials	$ 4,154,150,362
b. Net Positive Goodwill (admitted)	$ —
c. EDP Equipment & Operating System Software (admitted)	$ 3,037,525
d. Net DTAs (admitted)	$ 541,449,499
e. Net Negative (disallowed) IMR (admitted)	$ 320,407,017
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 3,289,256,321

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital surplus	10 %

(5) Allocated gains/losses to IMR from derivatives

a. General Account

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 93,230,365	$ (384,921,756)
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ —	$ —
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$ 49,378,665	$ (90,679,448)
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	$ 43,851,700	$ (294,242,308)

b. Separate Account - Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ —	$ —
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ —	$ —
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$ —	$ —
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	$ —	$ —

c. Separate Account - Non-Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ —	$ —
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ —	$ —
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$ —	$ —
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	$ —	$ —

22. Events Subsequent

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

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

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

Section 2 - Ceded Reinsurance Report - Part A

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

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

Section 3 - Ceded Reinsurance Report - Part B

(1) The estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) from termination of all reinsurance agreements, by either party, as of the date of this statement, is $72,549,162.

(2) Effective December 31, 2024, Jackson entered into a quota-share coinsurance agreement with New Reinsurance Company, a Switzerland-domiciled subsidiary of Munich Re, to reinsure liabilities related to certain in-force deferred fixed annuity contracts. At December 31, 2024, the reserve credit related to this transaction with New Reinsurance Company was $43,913,963.

B. Uncollectible Reinsurance

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

C. Commutation of Ceded Reinsurance

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

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

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

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

Effective January 1, 2024, Jackson entered into a 100% coinsurance funds withheld reinsurance transaction with Brooke Life Reinsurance Company ("Brooke Re"), a Michigan captive insurer regulated by the Michigan Department of Insurance and Financial Services created in the first quarter of 2024 for the express purpose of serving as the counterparty to the reinsurance transaction. The transaction provides for the cession from Jackson to Brooke Re of liabilities associated with certain guaranteed benefits under our variable annuity contracts and similar products of Jackson, both in-force on the effective date of the reinsurance agreement and written in the future (i.e., on a “flow” basis) as well as related future fees, claims and other benefits, and maintenance expenses in exchange for a ceding commission for the in-force business. Brooke Re paid a ceding commission of $1,170,900,000 to Jackson in connection with the execution of the reinsurance transaction. Jackson retains the variable annuity base contract, the annuity contract administration of the ceded business, and responsibility for investment management of the assets in the funds withheld account supporting the ceded liabilities. The transaction mitigates the impact of the cash surrender value floor on Jackson’s total adjusted capital, statutory required capital, and risk-based capital ratio, and enables more efficient economic hedging of the underlying risks of Jackson’s business. This outcome serves the interests of policyholders by protecting statutory capital through diminished non-economic hedging and related costs. Overall, this transaction allows us to optimize our hedging, stabilize capital generation, and produce more predictable financial results going forward.

As part of the funds withheld coinsurance agreement, Jackson is responsible for the maintenance of Brooke Re’s hedging program, including all hedge administration, subject to hedging guidelines established by Brooke Re. Jackson enters into any hedges as principal and makes any payments to counterparties, including any required hedge collateral, from its own accounts. As principal, Jackson reflects the hedging instruments and associated activity, including realized and unrealized gains (losses), in its financial statements with a corresponding reinsurance receivable or payable consistent with the impacts to its pre-tax income and other changes to capital and surplus resulting from the underlying hedging activity. Jackson’s pre-tax income and capital and surplus are not impacted by the hedging performed on behalf of Brooke Re under the funds withheld coinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

The funds withheld coinsurance agreement includes settlement provisions for net hedge results between Jackson and Brooke Re over a twelve quarter period with the first quarterly net hedge result amount being allocated to the current quarterly settlement period and each of the remaining eleven quarterly net hedge result amounts being deferred and allocated to subsequent quarterly settlement periods. The deferred amount is reported in other amounts receivable under reinsurance contracts on the statement of assets.

The reserve credit reflected in Jackson's financial statements related to this transaction with Brooke Re as of December 31, 2024 is $132,950,600.

The table below presents the impact of this transaction by line item in the Company's statements of assets, liabilities, surplus and other funds and on the summary of operations:

	Assets	Balance as of December 31, 2024
16.3	Other amounts receivable under reinsurance contracts	$ 5,070,139,418
	Liabilities, Surplus and Other Funds	
9.3	Other amounts payable on reinsurance	$ 63,950,470
24.07	Funds held under coinsurance	118,909,010

	Summary of Operations	Initial Impact of Reinsurance Agreement	Quarter Ended March 31, 2024	Quarter Ended June 30, 2024	Quarter Ended September 30, 2024	Quarter Ended December 31, 2024	Total
1.	Premiums and annuity considerations for life and accident and health contracts	$ (119,431,726)	$ —	—	$ —	$ —	$ (119,431,726)
3.	Net investment income	—	705,485	1,048,168	1,035,775	1,120,047	3,909,475
6.	Commissions and expense allowances on reinsurance ceded	1,170,900,000	17,423,435	17,198,974	16,958,833	16,717,009	1,239,198,251
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	—	(739,581,394)	(732,581,179)	(731,313,990)	(724,928,426)	(2,928,404,989)
9.	Total revenue	1,051,468,274	(721,452,474)	(714,334,037)	(713,319,382)	(707,091,370)	(1,804,728,989)
12.	Annuity benefits	—	(52,904,457)	(43,531,933)	(45,279,869)	(52,553,934)	(194,270,193)
17.	Interest and adjustments on contract or deposit-type contract funds	(10,208,102)	224,454	(230,558)	8,113	925,750	(9,280,343)
19.	Increase in aggregate reserves for life and accident and health contracts	(109,223,624)	18,139,637	(10,991,918)	(5,506,965)	(16,087,387)	(123,670,257)
2702.	Interest on funds withheld treaties	—	705,485	1,048,168	1,035,775	1,120,047	3,909,475
2703.	Reclassification of ceding commission to surplus	1,170,900,000	—	—	—	—	1,170,900,000
2704.	Amortization of gain on reinsured business to income	—	(42,653,967)	(42,653,967)	(42,653,967)	(42,653,967)	(170,615,868)
28.	Total expenses	1,051,468,274	(76,488,848)	(96,360,208)	(92,396,913)	(109,249,491)	676,972,814
29.	Net gain from operations before dividends to policyholders and federal income taxes	$ —	$ (644,963,626)	$ (617,973,829)	$ (620,922,469)	$ (597,841,879)	$ (2,481,701,803)

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

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

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

H. Reinsurance Credit

The Company's Guaranteed Minimum Income Benefits on Variable Annuities (GMIBs) are reinsured with Chubb Tempest Life Reinsurance LTD. GMIB reinsured benefits are subject to aggregate annual claim limits. Deductibles also apply on reinsurance of GMIB business issued since March 1, 2005. At December 31, 2024, the Company recorded a $657,055 reserve credit in consideration of the GMIB cession that is fully collateralized through a combination of letters of credit and a reinsurance trust. The reserve credit considers the treaty's risk limiting factors.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Change in Incurred Losses and Loss Adjustment Expenses

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

26. Intercompany Pooling Arrangements

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

27. Structured Settlements

The Company does not have structured settlements that require disclosure.

28. Health Care Receivables

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

29. Participating Policies

For the year ended 2024, the Company's participating policies represented less than 1% of total inforce. The Company accounts for its policyholder dividends based upon recent experience factors. In 2024, the Company paid dividends in the amount of $7,854,513 to policyholders and incurred $59,095 of additional contract benefits related to certain participating policies.

30. Premium Deficiency Reserves

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

31. Reserves for Life Contracts and Annuity Contracts

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

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

(3) As of December 31, 2024, the Company had $9,981,942,547 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the state of Michigan. Reserves to cover the above insurance totaled the gross amount of $186,190,241 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.

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

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

(6) The Company has Universal Life products with secondary guarantees, issued on and after July 1, 2005. At December 31, 2024, the Company calculated reserves on these policies using minimum gross premiums determined by applying the set of charges and credits that produces the lowest premiums, regardless of the imposition of constraints, contingencies, or conditions that would otherwise limit the application of those credits and charges.

NOTES TO FINANCIAL STATEMENTS

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

A. Individual Annuities:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 2,900,220,222	$ 480,358,307	$ —	$ 3,380,578,529	1.5 %
b. At book value less surrender charge of 5% or more	2,053,529,570	10,330,384,604	—	12,383,914,174	5.5 %
c. At fair value	—	—	188,271,182,380	188,271,182,380	83.7 %
d. Total with market value adjustment or at fair value	4,953,749,792	10,810,742,911	188,271,182,380	204,035,675,083	90.7 %
e. At book value without adjustment (minimal or no charge or adjustment)	19,191,303,174	—	—	19,191,303,174	8.5 %
(2) Not subject to discretionary withdrawal	1,520,431,682	—	224,392,092	1,744,823,774	0.8 %
(3) Total (gross)	25,665,484,648	10,810,742,911	188,495,574,472	224,971,802,031	100.0 %
(4) Reinsurance Ceded	14,215,878,922	—	—	14,215,878,922	
(5) Total (net) (3) - (4)	$ 11,449,605,726	$ 10,810,742,911	$ 188,495,574,472	$ 210,755,923,109	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 969,449,578	$ —	$ —	$ 969,449,578	

B. Group Annuities:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 128,507,798	$ 1,852,318	$ —	$ 130,360,116	0.5 %
b. At book value less surrender charge of 5% or more	18,484,141	—	—	18,484,141	0.1 %
c. At fair value	—	—	19,503,228,276	19,503,228,276	79.2 %
d. Total with market value adjustment or at fair value	146,991,939	1,852,318	19,503,228,276	19,652,072,533	79.8 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,604,952,382	191,334	—	1,605,143,716	6.5 %
(2) Not subject to discretionary withdrawal	3,354,125,997	—	23,334,340	3,377,460,337	13.7 %
(3) Total (gross)	5,106,070,318	2,043,652	19,526,562,616	24,634,676,586	100.0 %
(4) Reinsurance Ceded	1,183,509,885	—	—	1,183,509,885	
(5) Total (net) (3) - (4)	$ 3,922,560,433	$ 2,043,652	$ 19,526,562,616	$ 23,451,166,701	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 8,001,583	$ —	$ —	$ 8,001,583	

NOTES TO FINANCIAL STATEMENTS

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with market value adjustment or at fair value	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	1,363,161,583	—	—	1,363,161,583	15.0 %
(2) Not subject to discretionary withdrawal	7,614,938,192	—	93,963,474	7,708,901,666	85.0 %
(3) Total (gross)	8,978,099,775	—	93,963,474	9,072,063,249	100.0 %
(4) Reinsurance Ceded	37,511,055	—	—	37,511,055	
(5) Total (net) (3) - (4)	$ 8,940,588,720	$ —	$ 93,963,474	$ 9,034,552,194	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

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

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 15,311,912,941
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	60,253,218
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	8,940,588,720
(4) Subtotal (1+2+3)	24,312,754,879
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	218,834,923,651
(6) Exhibit 3, Line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	93,963,474
(11) Subtotal (5+6+7+8+9+10)	218,928,887,125
(12) Combined Total (4+11)	$ 243,241,642,004

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

			Account Value	Cash Value	Reserve
A.	General Account				
(1)	Subject to discretionary withdrawal, surrender values or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ 120,864,019	$ 482,914,413
	b.	Universal Life	7,727,921,614	8,066,220,583	8,524,978,090
	c.	Universal Life with Secondary Guarantees	1,156,504,603	1,116,890,636	1,588,147,337
	d.	Indexed Universal Life	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value Life Insurance	—	2,522,876,623	2,721,262,133
	h.	Variable Life	—	—	—
	i.	Variable Universal Life	17,615,601	17,614,648	18,003,187
	j.	Miscellaneous Reserves	64,547,721	68,555,395	79,050,168
(2)	Not subject to discretionary withdrawal or no cash values				
	a.	Term Policies without Cash Value	XXX	XXX	1,011,217,401
	b.	Accidental Death Benefits	XXX	XXX	8,878,507
	c.	Disability - Active Lives	XXX	XXX	9,350,369
	d.	Disability - Disabled Lives	XXX	XXX	179,979,134
	e.	Miscellaneous Reserves	XXX	XXX	413,479,835
(3)	Total (gross: direct + assumed)		8,966,589,539	11,913,021,904	15,037,260,574
(4)	Reinsurance Ceded		3,991,357,465	4,334,064,272	5,582,603,025
(5)	Total (net) (3) - (4)		$ 4,975,232,074	$ 7,578,957,632	$ 9,454,657,549

			Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ —	$ —
	b.	Universal Life	—	—	—
	c.	Universal Life with Secondary Guarantees	—	—	—
	d.	Indexed Universal Life	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value Life Insurance	—	—	—
	h.	Variable Life	—	—	—
	i.	Variable Universal Life	300,729	300,729	300,729
	j.	Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values				
	a.	Term Policies without Cash Value	XXX	XXX	—
	b.	Accidental Death Benefits	XXX	XXX	—
	c.	Disability - Active Lives	XXX	XXX	—
	d.	Disability - Disabled Lives	XXX	XXX	—
	e.	Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)		300,729	300,729	300,729
(4)	Reinsurance Ceded		—	—	—
(5)	Total (net) (3) - (4)		$ 300,729	$ 300,729	$ 300,729

NOTES TO FINANCIAL STATEMENTS

			Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed				
(1)	Subject to discretionary withdrawal, surrender values or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ —	$ —
	b.	Universal Life	—	—	—
	c.	Universal Life with Secondary Guarantees	—	—	—
	d.	Indexed Universal Life	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value Life Insurance	—	—	—
	h.	Variable Life	—	—	—
	i.	Variable Universal Life	113,244,883	112,673,493	112,691,334
	j.	Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values				
	a.	Term Policies without Cash Value	XXX	XXX	—
	b.	Accidental Death Benefits	XXX	XXX	—
	c.	Disability - Active Lives	XXX	XXX	—
	d.	Disability - Disabled Lives	XXX	XXX	—
	e.	Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)		113,244,883	112,673,493	112,691,334
(4)	Reinsurance Ceded		—	—	—
(5)	Total (net) (3) - (4)		$ 113,244,883	$ 112,673,493	$ 112,691,334

D.	Reconciliation of total life insurance actuarial reserves.	
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 8,909,110,286
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	5,302,451
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	2,270,053
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	145,928,846
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	392,045,913
(6)	Subtotal (1+2+3+4+5)	9,454,657,549
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	$ 112,992,064
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal (7+8+9)	112,992,064
(11)	Combined Total (6+10)	$ 9,567,649,613

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2024, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ 2,929	$ 1,341
(2)	Ordinary new business	155,731,550	155,592,481
(3)	Ordinary renewal	75,177,629	69,080,053
(4)	Credit Life	—	—
(5)	Group Life	(1,819,586)	(1,838,153)
(6)	Group Annuity	—	—
(7)	Totals (1+2+3+4+5+6)	$ 229,092,522	$ 222,835,722

NOTES TO FINANCIAL STATEMENTS

35. Separate Accounts

A. Separate Account Activity

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

(2) As of December 31, 2024 and 2023 the Company separate account statement included legally insulated assets of $212,215,798,332 and $203,784,653,084, respectively. The assets legally insulated from the general account as of December 31, 2024 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable annuity	$ 212,102,670,351	$ —
Variable Life	113,127,981	—
Registered index-linked annuity	—	9,373,432,565
Total	$ 212,215,798,332	$ 9,373,432,565

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

		Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/24	$ —	$ 5,176,834,836	$ —	$ 9,047,582,281	$ 14,224,417,117
	Reserves at 12/31/2024					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$ 2,926,312	$ 841,930	$ 208,228,791,896	$ 208,232,560,138
	b. Amortized cost	—	10,809,319,050	—	—	10,809,319,050
	c. Total Reserves* (a+b)	$ —	$ 10,812,245,362	$ 841,930	$ 208,228,791,896	$ 219,041,879,188
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$ —	$ 481,860,758	$ 841,930	$ —	$ 482,702,688
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	10,330,384,604	—	—	10,330,384,604
	3. At fair value	—	—	—	207,887,101,990	207,887,101,990
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
	5. Subtotal (1+2+3+4)	—	10,812,245,362	841,930	207,887,101,990	218,700,189,282
	b. Not subject to discretionary withdrawal	—	—	—	341,689,906	341,689,906
	c. Total (a+b)	$ —	$ 10,812,245,362	$ 841,930	$ 208,228,791,896	$ 219,041,879,188
	*Line 2(c) should equal Line 3(c).					
(4)	Reserves for Asset Default Risk In Lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

(1)	Transfers as reporting in the Summary of Operations of the Separate Accounts Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 14,952,419,271
	b. Transfers from Separate Accounts (Page 4, Line 10)	25,173,109,958
	c. Net transfers to or (from) Separate Accounts (a) - (b)	$ (10,220,690,687)
(2)	Reconciling Adjustments:	
	a. Benefit Fees (Guaranteed Minimum Income/Withdrawal) and Other	$ (2,628,573,163)
	b. Modified reinsurance	(1,028,362,332)
	c. Other	73,077,136
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
	(1c) + (2) = (Page 4, Line 26)	$ (13,804,549,046)

36. Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... MICHIGAN

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

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

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

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

.....

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

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

.....

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

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

.....

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

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

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

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

12.12 Number of parcels involved 1,491

12.13 Total book/adjusted carrying value .....$ 327,346,909

12.2 If yes, provide explanation

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

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

Effective March 5, 2024, the Code of Financial Ethics was revised with clarifying and other ministerial edits. .....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 12,767,270

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

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 12,767,270
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 12,767,270
25.093	Total payable for securities lending reported on the liability page	$ 12,767,270

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

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

26.21	Subject to repurchase agreements	$ 3,374,085,289
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 127,368,500
26.28	On deposit with states	$ 101,265,268
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 1,194,668,729
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 4,316,724,439
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 946,800

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	34,453,175,194	30,348,879,504	(4,104,295,690)
31.2 Preferred stocks	149,164,092	149,258,226	94,134
31.3 Totals	34,602,339,286	30,498,137,730	(4,104,201,556)

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

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

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

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,262,433

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

1 Name	2 Amount Paid
Moody's	 522,858
Standard and Poor's	395,175
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 3,835,525

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

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

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 547,696

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

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

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only. ..... $ 60,774

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

1.31 Reason for excluding:

.....

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 103,567

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned ..... $ 60,774

1.65 Total incurred claims ..... $ 103,567

1.66 Number of covered lives 40

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	17,595,753,800	13,227,578,114
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	25,533,741,215	26,010,911,476
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 3,981,371,149

3.4 State the authority under which Separate Accounts are maintained:

Michigan Insurance Code section 500.925 .....

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 268,738,068

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Squire Reassurance Company II Inc.	16094	MI	350,116,703	0	0	350,116,703
Brooke Life Reinsurance Company	17576	MI	132,950,600	0	0	132,950,600

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

7.1 Direct Premium Written .....$ 450,104,106

7.2 Total Incurred Claims .....$ 985,065,859

7.3 Number of Covered Lives 874,738

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

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

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

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

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

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

	Individual and Industrial Life	Amount at Risk
10.01	Modified Coinsurance Assumed Reserves	$ 3,494,968
10.02	Modified Coinsurance Ceded Reserves	$ 0

	Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.04	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.06	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.07	Life Reserves (10.04 + 10.05 + 10.06)	$ 0
10.08	Life Net Amount at Risk (10.03 - 10.07)	$ 0

	Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09	Net Amount (Direct + Assumed - Ceded) in Force	$ 10,389,683,921
10.10	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 81,312,208
10.11	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.12	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.13	Life Reserves (10.10 + 10.11 + 10.12)	$ 81,312,208
10.14	Life Net Amount at Risk (10.09 - 10.13)	$ 10,308,371,713

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$ 0
10.16	Modified Coinsurance Ceded Reserves	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 326,873,848
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 15,888,484
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 15,888,484
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 310,985,364

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 0
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 0

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid ..... $ 0
11.22 Received ..... $ 107,505,195

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

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

12.21 Page 3, Line 1 ..... $ 0
12.22 Page 4, Line 1 ..... $ 0

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 2,711,221,039

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

14.11 Cash ..... $ 9,736,345,372
14.12 Stock ..... $ 8,934,628

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

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

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31	Earned premium	0	0	0
15.32	Paid claims	0	0	0
15.33	Claim liability and reserve (beginning of year)	0	0	0
15.34	Claim liability and reserve (end of year)	0	0	0
15.35	Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000	0	0
15.42	$25,000 - 99,999	0	0
15.43	$100,000 - 249,999	0	0
15.44	$250,000 - 999,999	0	0
15.45	$1,000,000 or more	0	0

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? ..... $ 0

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....	.....

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	36,795,494	38,734,678	40,787,047	42,961,101	45,151,094
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	44,995,445	49,948,597	59,680,268	76,525,381	87,417,304
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,661,772	1,805,714	1,984,534	2,233,970	2,418,496
5.	Industrial (Line 21, Col. 2)	211,144	220,516	229,741	239,655	249,498
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	83,663,855	90,709,505	102,681,590	121,960,107	135,236,392
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	12,864	18,142	20,431	19,323	25,214
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	817	701	997	101	13
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	47,761	54,030	73,731	46,105	29,148
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	61,442	72,873	95,159	65,529	54,375
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	344,785,245	370,299,852	405,740,846	426,233,983	456,244,389
15.	Group life (Line 20.4, Col. 3)	1,782,491	1,908,211	803,984	2,552,743	3,122,976
16.	Individual annuities (Line 20.4, Col. 4)	16,894,301,754	12,490,291,078	14,807,797,504	18,935,563,278	(9,255,754,489)
17.	Group annuities (Line 20.4, Col. 5)	354,884,310	365,078,973	990,307,099	480,950,533	426,513,054
18.	Accident & Health (Line 20.4, Col. 6)	0	0	0	0	0
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.	Total	17,595,753,800	13,227,578,114	16,204,649,433	19,845,300,537	(8,369,874,070)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	59,689,499,361	61,127,932,391	70,924,886,470	71,871,583,178	77,046,000,425
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	55,285,468,392	56,475,310,744	64,937,468,811	65,773,397,730	72,265,490,146
23.	Aggregate life reserves (Page 3, Line 1)	24,826,823,708	25,250,874,249	27,779,493,493	27,297,298,086	28,641,465,110
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	0	0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	8,940,588,720	9,011,731,922	9,691,716,498	9,558,433,704	11,886,021,839
26.	Asset valuation reserve (Page 3, Line 24.01)	655,302,064	489,670,272	986,973,575	514,413,769	469,916,514
27.	Capital (Page 3, Lines 29 and 30)	13,800,000	13,800,000	13,800,000	13,800,000	13,800,000
28.	Surplus (Page 3, Line 37)	4,390,230,969	4,638,821,647	5,973,617,659	6,084,385,448	4,766,710,279
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	5,004,182,524	1,635,133,362	5,544,947,110	4,470,616,918	5,598,912,772
	Risk-Based Capital Analysis					
30.	Total adjusted capital	5,076,953,289	5,158,458,733	6,989,357,584	6,626,929,249	5,263,678,206
31.	Authorized control level risk - based capital	443,504,351	413,035,797	642,792,423	571,250,994	758,928,331
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	63.1	65.3	64.0	68.3	70.6
33.	Stocks (Lines 2.1 and 2.2)	2.1	2.2	1.6	1.5	1.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.7	17.5	16.8	16.6	14.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.4	0.3	0.3	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	3.8	3.5	6.0	1.5	1.7
37.	Contract loans (Line 6)	8.0	7.2	6.1	6.2	5.9
38.	Derivatives (Page 2, Line 7)	(0.1)	0.1	1.2	2.0	3.2
39.	Other invested assets (Line 8)	4.8	3.6	3.7	3.4	2.2
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.1	0.2
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	810,905,782	726,277,725	609,178,710	667,487,169	613,651,824
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	459,102,729	389,811,117	869,821,391	840,632,566	638,893,546
50.	Total of above Lines 44 to 49	1,270,008,511	1,116,088,842	1,479,000,101	1,508,119,735	1,252,545,370
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,504,751,726	1,946,921,503	1,177,936,624	1,185,515,480	1,157,182,923
53.	Total admitted assets (Page 2, Line 28, Col. 3)	281,278,730,259	269,577,110,900	254,629,093,784	303,194,152,849	280,802,361,754
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,985,426,125	2,854,546,582	3,259,909,259	3,491,801,163	3,550,551,701
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,084,069,466)	(1,939,868,362)	(334,730,587)	(4,076,745,388)	(4,452,236,387)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(1,162,561,747)	(652,824,962)	(1,960,366,408)	(95,219,882)	453,210,266
57.	Total of above Lines 54, 55 and 56	738,794,912	261,853,258	964,812,264	(680,164,107)	(448,474,420)
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	33,857,846,891	23,989,699,972	21,003,406,540	24,816,467,450	20,498,938,667
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(312,516,795)	(299,627,574)	(337,678,224)	(324,047,178)	(323,550,221)
61.	Increase in A & H reserves (Line 19, Col. 6)	0	0	0	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	7,393,269	8,386,105	7,673,929	8,835,613	11,984,812
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	8.1	17.3	13.1	13.9	(19.8)
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.8	11.3	16.5	9.3	16.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	0	0	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	0	0	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	0	0	0	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	0	0	0	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)	(1,183,136)	584,197	(424,814)	2,528,642	2,735,160
73.	Individual whole life (Page 6.1, Col. 3)	(31,899,255)	(34,282,139)	(47,339,428)	(24,358,857)	52,205,576
74.	Individual term life (Page 6.1, Col. 4)	12,399,605	(12,103,472)	116,324,903	40,603,416	(78,164,174)
75.	Individual indexed life (Page 6.1, Col. 5)	0	0	0	0	0
76.	Individual universal life (Page 6.1, Col. 6)	(176,256,361)	(165,848,607)	(129,114,636)	(76,764,466)	(119,174,780)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(26,237,335)	(31,272,087)	(22,556,729)	(15,557,234)	(54,182,780)
78.	Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
79.	Individual variable universal life (Page 6.1, Col. 9)	1,683,348	80,635	(256,358)	1,875,491	3,701,738
80.	Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
81.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0	0	0
83.	Group whole life (Page 6.2, Col. 2)	278,235	624,244	322,197	684,503	1,244,361
84.	Group term life (Page 6.2, Col. 3)	(2,242,969)	317,672	2,509,331	3,168,176	401,611
85.	Group universal life (Page 6.2, Col. 4)	1,723,259	559,550	1,485,714	(10,543,387)	3,081,606
86.	Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
87.	Group variable universal life (Page 6.2, Col. 6)	317,183	319,489	293,267	68,625	224,122
88.	Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
89.	Group other life (Page 6.2, Col. 8)	0	0	0	0	0
90.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(67,230,402)	(20,647,718)	(24,626,124)	13,782,077	(863,122,255)
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(28,701,202)	(10,699,036)	(90,404,185)	(10,097,691)	(695,493,258)
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	1,689,440,725	1,966,182,748	3,538,641,782	3,674,589,129	2,758,057,251
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	(257,508,432)	(137,693,645)	252,159,587	210,568,293	64,982,067
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	96,225,616	46,371,146	29,738,838	43,054,331	(141,252,953)
96.	Individual other annuities (Page 6.3, Col. 7)	0	0	0	0	1,095,952
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	154,380,693	84,482,822	132,246,954	29,723,732	1,345,845,880
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	(3,958,122)	(46,069,772)	(16,487,533)	(21,978,945)	679,330,334
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	59,873,437	246,071,378	268,274,315	314,087,189	(15,958,782)
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(14,434,914)	(14,677,599)	(10,667,341)	(12,178,701)	(45,569,242)
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(91,995,231)	(76,244,392)	(5,541,876)	22,707,224	(431,760,699)
102.	Group other annuities (Page 6.4, Col. 7)	47,027,343	22,118,914	27,755,303	26,690,305	50,536,680
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
104.	A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
106.	A & H-vision only (Page 6.5, Col. 5)	0	0	0	0	0
107.	A & H-dental only (Page 6.5, Col. 6)	0	0	0	0	0
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
112.	A & H-disability income (Page 6.5, Col. 11)	0	0	0	0	0
113.	A & H-long-term care (Page 6.5, Col. 12)	0	0	0	0	0
114.	A & H-other (Page 6.5, Col. 13)	0	0	0	0	0
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
116.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
117.	Total (Page 6, Col. 1)	1,361,702,087	1,818,174,329	4,022,333,166	4,212,651,852	2,518,763,415

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

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0918 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 65056

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	140,326	0	0	0	0	0	0	1,076,344	309,073	2,036,609	0	3,422,025
2. Whole	40,814,534	0	1,131,433	432,989	6,014,215	9,233	7,587,870	364,126,948	1,497,944	27,053,082	0	392,677,974
3. Term	196,631,573	0	0	0	0	0	0	238,179,983	0	6,293,199	0	244,473,182
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	149,851,255	0	0	0	0	0	0	290,347,423	2,646,832	133,315,535	0	426,309,790
6. Universal with secondary guarantees	61,678,148	0	0	0	0	0	0	111,597,660	0	13,768,439	0	125,366,100
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,058,886	0	0	0	0	0	0	450,000	0	5,036,594	0	5,486,594
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	452,174,722	0	1,131,433	432,989	6,014,215	9,233	7,587,870	1,005,778,358	4,453,849	187,503,458	0	1,197,735,665
Group Life												
12. Whole	10,645,190	0	0	0	0	0	0	8,459,721	0	13,544,585	0	22,004,305
13. Term	2,021,453	0	0	0	0	0	0	1,844,113	0	0	0	1,844,113
14. Universal	835,799	0	0	0	0	0	0	172,788	0	43,309	0	216,096
15. Variable	0	0	0	0	0	0	0	3,572,865	0	0	0	3,572,865
16. Variable universal	174,403	0	0	0	0	0	0	123,941	0	19	0	123,960
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	13,676,844	0	0	0	0	0	0	14,173,428	0	13,587,912	0	27,761,340
Individual Annuities												
20. Fixed	1,327,030,096	0	0	0	0	0	0	339,042,792	0	1,277,238,576	0	1,616,281,368
21. Indexed	180,993,354	0	0	0	0	0	0	241,767,402	0	2,030,933,892	0	2,272,701,294
22. Variable with guarantees	12,834,172,637	0	0	0	0	0	0	2,476,242,872	0	21,527,146,904	0	24,003,389,777
23. Variable without guarantees	1,817,383,865	0	0	0	0	0	0	288,890,522	0	2,330,233,460	0	2,619,123,982
24. Life contingent payout	63,054,934	0	0	0	0	0	0	135,369,995	0	73,020	0	135,443,015
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	16,222,634,885	0	0	0	0	0	0	3,481,313,583	0	27,165,625,853	0	30,646,939,436
Group Annuities												
27. Fixed	36,647,677	0	0	0	0	0	0	32,099,465	0	190,634,725	0	222,734,190
28. Indexed	0	0	0	0	0	0	0	18,894,280	0	96,013,272	0	114,907,551
29. Variable with guarantees	293,813,048	0	0	0	0	0	0	234,554,987	0	2,920,506,769	0	3,155,061,756
30. Variable without guarantees	22,564,490	0	0	0	0	0	0	21,020,047	0	291,112,010	0	312,132,057
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	353,025,215	0	0	0	0	0	0	306,568,778	0	3,498,266,775	0	3,804,835,554
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	61,409	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	6,164,230	0	0	0	0	0	0	XXX	XXX	XXX	55,024,526	55,024,526
44. Long-term care (d)	15,129,258	0	0	0	0	0	0	XXX	XXX	XXX	49,994,791	49,994,791
45. Other health (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	21,354,896	0	0	0	0	0	0	XXX	XXX	XXX	105,019,317	105,019,317
47. Total	17,062,866,563 (c)	0	1,131,433	432,989	6,014,215	9,233	7,587,870	4,807,834,147	4,453,849	30,864,983,998	105,019,317	35,782,291,310

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

NAIC Group Code 0918 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 65056

Line of Business	13 Incurred During Current Year	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits — Claims Settled During Current Year — Totals Paid 14 Number of Pols/ Certs	15 Amount	Reduction by Compromise 16 Number of Pols/ Certs	17 Amount	Amount Rejected 18 Number of Pols/ Certs	19 Amount	Total Settled During Current Year 20 Number of Pols/ Certs	21 Amount	22 Unpaid December 31, Current Year	Policy Exhibit — Issued During Year 23 Number of Pols/ Certs	24 Amount	Other Changes to In Force (Net) 25 Number of Pols/ Certs	26 Amount	In Force December 31, Current Year (b) 27 Number of Pols/ Certs	28 Amount
Individual Life																
1. Industrial	1,256,562	1,490	1,385,417	0	0	0	0	1,490	1,385,417	437,793	0	0	(7,332)	(5,614,354)	157,980	123,680,026
2. Whole	359,322,803	14,441	365,624,892	0	0	0	0	14,441	365,624,892	57,146,020	203	12,508,820	(21,098)	(242,533,892)	332,511	3,677,552,905
3. Term	241,193,197	2,209	238,179,983	0	0	0	0	2,209	238,179,983	42,274,950	0	0	(14,527)	(4,365,086,446)	145,255	40,660,004,253
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	277,800,888	2,367	292,994,255	0	0	0	0	2,367	292,994,255	44,856,169	0	0	(11,343)	(901,597,022)	164,284	13,210,043,163
6. Universal with secondary guarantees	112,049,676	1,302	111,597,660	0	0	0	0	1,302	111,597,660	17,024,862	0	0	(4,170)	(534,219,139)	75,678	9,260,527,209
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	450,000	2	450,000	0	0	0	0	2	450,000	0	0	0	(81)	(28,084,719)	1,562	636,452,250
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	992,073,126	21,811	1,010,232,207	0	0	0	0	21,811	1,010,232,207	161,739,795	203	12,508,820	(58,551)	(6,077,135,571)	877,270	67,568,259,807
Group Life																
12. Whole	8,464,738	275	8,459,721	0	0	0	0	275	8,459,721	5,017	0	0	2,512	9,855,965	3,021	11,691,042
13. Term	1,487,736	5	1,844,113	0	0	0	0	5	1,844,113	1,201,963	392	54,030,000	(741)	(80,341,483)	10,981	1,555,760,690
14. Universal	175,600	5	172,788	0	0	0	0	5	172,788	2,813	0	0	(18)	(5,552,345)	451	119,844,595
15. Variable	3,572,865	3	3,572,865	0	0	0	0	3	3,572,865	0	0	0	(1)	0	0	0
16. Variable universal	123,941	1	123,941	0	0	0	0	1	123,941	0	0	0	(1)	86,328	77	26,468,134
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	13,824,880	289	14,173,428	0	0	0	0	289	14,173,428	1,209,793	392	54,030,000	1,752	(75,951,535)	14,530	1,713,764,461
Individual Annuities																
20. Fixed	316,760,001	5,629	339,042,792	0	0	0	0	5,629	339,042,792	112,261,144	6,997	1,341,654,472	(20,595)	(1,341,981,947)	144,787	8,762,910,482
21. Indexed	233,668,611	2,422	241,767,402	0	0	0	0	2,422	241,767,402	71,706,653	1,073	190,929,336	(17,475)	(1,935,217,728)	77,259	8,070,655,250
22. Variable with guarantees	2,479,144,879	13,413	2,476,242,872	0	0	0	0	13,413	2,476,242,872	2,902,007	51,122	11,531,304,684	(69,636)	785,188,424	835,539	185,300,251,529
23. Variable without guarantees	288,890,522	1,445	288,890,522	0	0	0	0	1,445	288,890,522	0	6,422	1,455,424,326	(10,355)	524,648,072	114,481	24,099,858,789
24. Life contingent payout	130,173,730	1,396	135,369,995	0	0	0	0	1,396	135,369,995	22,537,363	189	0	(909)	51,435,889	34,636	311,251,833
25. Other	0	0	0	0	0	0	0	0	0	0	33	754,092	(6)	(100,046)	556	9,768,268
26. Total Individual Annuities	3,448,637,743	24,305	3,481,313,583	0	0	0	0	24,305	3,481,313,583	209,407,167	65,836	14,520,066,910	(118,976)	(1,916,027,336)	1,207,258	226,554,696,151
Group Annuities																
27. Fixed	30,323,514	662	32,099,465	0	0	0	0	662	32,099,465	10,161,831	34	2,829,553	(2,049)	(144,667,015)	12,633	752,935,733
28. Indexed	19,070,172	275	18,894,280	0	0	0	0	275	18,894,280	7,505,583	0	0	(1,417)	(101,476,514)	6,747	402,121,444
29. Variable with guarantees	234,554,987	1,440	234,554,987	0	0	0	0	1,440	234,554,987	0	3,354	13,264,482	(13,460)	(594,226,114)	128,286	17,830,242,880
30. Variable without guarantees	21,020,047	137	21,020,047	0	0	0	0	137	21,020,047	0	0	0	(1,245)	(23,312,415)	11,492	2,175,003,271
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	9	0	(42)	3,022,126	3,628	31,125,174
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	149	11,607,905	165	11,607,905
33. Total Group Annuities	304,968,720	2,514	306,568,778	0	0	0	0	2,514	306,568,778	17,667,413	3,397	16,094,035	(18,064)	(849,052,027)	162,951	21,203,036,407
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(11)	(18,615)	44	56,298
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3,026)	(2,315,996)	19,897	8,581,263
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	678	717,723	6,793	17,785,162
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3,715)	(3,052,334)	26,734	26,422,723
47. Total	4,759,504,469	48,919	4,812,287,996	0	0	0	0	48,919	4,812,287,996	390,024,167	69,828	14,602,699,765	(197,554)	(8,921,218,804)	2,288,743	317,066,179,548

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

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

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 2,007,005,728 Group: $ 0 Total: $ 2,007,005,728

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

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	295,968	220,516	1,115,203	88,683,275	0	0	454	16,930	1,805,714	90,709,505
2.	Issued during year	0	0	256	13,681	0	0	0	350	47,761	61,442
3.	Reinsurance assumed	0	0	364	18,744	0	0	0	0	0	18,744
4.	Revived during year	85	63	709	84,185	0	0	0	4	834	85,082
5.	Increased during year (net)	37	27	287	327,858	0	0	0	4	32,670	360,555
6.	Subtotals, Lines 2 to 5	122	90	1,616	444,468	0	0	0	358	81,265	525,823
7.	Additions by dividends during year	XXX	0	XXX	4,795	XXX	0	XXX	XXX	0	4,795
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	296,090	220,606	1,116,819	89,132,538	0	0	454	17,288	1,886,979	91,240,123
	Deductions during year:										
10.	Death	3,806	2,565	28,917	1,300,594	0	0	XXX	57	7,598	1,310,757
11.	Maturity	688	530	2,111	8,942	0	0	XXX	8	105	9,577
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	2,417	2,227	4,923	87,709	0	0	8	93	2,867	92,803
14.	Surrender	6,427	3,844	20,012	1,859,589	0	0	0	79	8,653	1,872,086
15.	Lapse	203	224	18,380	3,908,163	0	0	0	1,087	204,068	4,112,455
16.	Conversion	0	0	165	37,073	0	0	XXX	XXX	XXX	37,073
17.	Decreased (net)	9	72	932	139,529	0	0	0	1	1,916	141,517
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	13,550	9,462	75,440	7,341,599	0	0	8	1,325	225,207	7,576,268
21.	In force end of year (b) (Line 9 minus Line 20)	282,540	211,144	1,041,379	81,790,939	0	0	446	15,963	1,661,772	83,663,855
22.	Reinsurance ceded end of year	XXX	0	XXX	41,789,767	XXX	0	XXX	XXX	955,381	42,745,148
23.	Line 21 minus Line 22	XXX	211,144	XXX	40,001,172	XXX	(a) 0	XXX	XXX	706,391	40,918,707
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	135,459
25.	Other paid-up insurance	277,772	207,231	373,313	2,900,521
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	1,002	16,477
28.	Term policies - other	51	807	174,308	40,611,115
29.	Other term insurance - decreasing	XXX	0	XXX	1,907
30.	Other term insurance	XXX	10	XXX	3,988,727
31.	Totals (Lines 27 to 30)	51	817	175,310	44,618,226
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	7,157
33.	Totals, extended term insurance	XXX	XXX	60,404	370,062
34.	Totals, whole life and endowment	205	12,864	805,665	36,795,494
35.	Totals (Lines 31 to 34)	256	13,681	1,041,379	81,790,939

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	208,623	2,521
37.	Ordinary	13,681	0	81,189,337	601,602
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	47,761	0	1,661,772	0
40.	Totals (Lines 36 to 39)	61,442	0	83,059,732	604,123

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	298	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	633	164,773

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	1,304,552

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

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

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of Premium	75	60	66,896	3,139,717	0	0	550	138,674
49.	Disability Income	0	0	1,794	34,965	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	75	(a) 60	68,690	(a) 3,174,682	0	(a) 0	550	(a) 138,674

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2,081	6,558	659	12
2.	Issued during year	10	416	9	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	1	0	0
5.	Total (Lines 1 to 4)	2,091	6,975	668	12
	Deductions during year:				
6.	Decreased (net)	72	1,188	15	4
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	72	1,188	15	4
9.	In force end of year (line 5 minus line 8)	2,019	5,787	653	8
10.	Amount on deposit	13,527,401	(a) 169,164,449	14,706,161	(a) 261,500
11.	Income now payable	1,995	1,608	653	7
12.	Amount of income payable	(a) 4,850,069	(a) 9,228,283	(a) 1,905,101	(a) 62,624

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	30,278	1,112,783	1,115	314,869
2.	Issued during year	186	65,614	0	3,388
3.	Reinsurance assumed	99	4,719	0	0
4.	Increased during year (net)	3,441	0	0	344
5.	Totals (Lines 1 to 4)	34,004	1,183,116	1,115	318,601
	Deductions during year:				
6.	Decreased (net)	5,352	91,685	26	22,703
7.	Reinsurance ceded	540	0	0	0
8.	Totals (Lines 6 and 7)	5,892	91,685	26	22,703
9.	In force end of year (line 5 minus line 8)	28,112	1,091,431	1,089	295,898
	Income now payable:				
10.	Amount of income payable	(a) 216,216,132	XXX	XXX	(a) 442,390,482
	Deferred fully paid:				
11.	Account balance	XXX	(a) 2,794,983,457	XXX	(a) 6,323,848
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 7,579,111,233	XXX	(a) 606,569,850

ACCIDENT AND HEALTH INSURANCE

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,562	17,174
2.	Issued during year	16	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	1,578	17,174
	Deductions During Year:		
6.	Decreased (net)	72	861
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	72	861
9.	In force end of year (line 5 minus line 8)	1,506	16,313
10.	Amount of account balance	(a) 20,230,452	(a) 43,507,593

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(252,976,820)
2.	Current year's realized pre-tax capital gains/(losses) of $ (171,626,904) transferred into the reserve net of taxes of $ (16,417,703)	(155,209,203)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	56,413,677
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(351,772,346)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(9,868,860)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(341,903,485)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2024	(1,930,939)	(24,130,883)	16,192,961	(9,868,860)
2. 2025	(15,076,843)	(21,865,484)	5,952,247	(30,990,080)
3. 2026	(14,239,739)	(18,678,887)	4,852,635	(28,065,992)
4. 2027	(14,107,028)	(16,159,409)	4,469,003	(25,797,434)
5. 2028	(9,638,740)	(13,554,916)	4,059,864	(19,133,792)
6. 2029	(8,777,724)	(10,746,604)	3,624,618	(15,899,710)
7. 2030	(10,253,952)	(8,646,599)	3,152,594	(15,747,958)
8. 2031	(10,019,718)	(7,381,012)	2,661,215	(14,739,515)
9. 2032	(4,362,429)	(5,960,808)	2,113,266	(8,209,970)
10. 2033	(985,453)	(4,563,237)	1,572,551	(3,976,139)
11. 2034	(533,772)	(2,933,958)	944,062	(2,523,667)
12. 2035	(3,217,422)	(2,073,036)	624,409	(4,666,049)
13. 2036	(4,822,854)	(1,927,843)	603,407	(6,147,290)
14. 2037	(5,558,088)	(1,771,314)	567,425	(6,761,977)
15. 2038	(7,218,937)	(1,607,352)	541,294	(8,284,995)
16. 2039	(8,003,444)	(1,426,295)	508,605	(8,921,134)
17. 2040	(10,128,665)	(1,316,927)	498,858	(10,946,733)
18. 2041	(10,414,540)	(1,291,399)	514,954	(11,190,985)
19. 2042	(12,421,867)	(1,267,545)	529,621	(13,159,790)
20. 2043	(12,317,227)	(1,243,470)	553,386	(13,007,311)
21. 2044	(13,411,067)	(1,221,068)	575,722	(14,056,413)
22. 2045	(12,019,339)	(1,135,528)	532,058	(12,622,810)
23. 2046	(12,736,937)	(1,001,497)	411,791	(13,326,643)
24. 2047	(12,628,772)	(853,041)	293,031	(13,188,781)
25. 2048	(11,948,695)	(706,480)	163,744	(12,491,430)
26. 2049	(9,877,018)	(547,390)	25,438	(10,398,969)
27. 2050	(7,950,995)	(418,307)	(43,703)	(8,413,005)
28. 2051	(5,120,219)	(331,761)	(34,661)	(5,486,641)
29. 2052	(2,641,080)	(245,214)	(25,619)	(2,911,914)
30. 2053	(613,319)	(151,456)	(15,824)	(780,598)
31. 2054 and Later	0	(50,485)	(5,275)	(55,760)
32. Total (Lines 1 to 31)	(252,976,819)	(155,209,203)	56,413,677	(351,772,345)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	392,045,944	92,914,906	484,960,850	4,709,422	0	4,709,422	489,670,272
2. Realized capital gains/(losses) net of taxes - General Account	(36,110,367)	(20,672,462)	(56,782,829)	(5,544,529)	(295,662,540)	(301,207,069)	(357,989,898)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	3,304,910	9,719,999	13,024,909	8,559,615	388,239,285	396,798,900	409,823,809
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	74,698,074	23,113,646	97,811,721	0	270,166	270,166	98,081,887
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	433,938,561	105,076,089	539,014,650	7,724,508	92,846,911	100,571,419	639,586,069
9. Maximum reserve	384,113,047	103,981,459	488,094,506	7,004,207	427,722,910	434,727,116	922,821,623
10. Reserve objective	222,082,692	80,015,140	302,097,832	6,545,680	427,206,431	433,752,111	735,849,943
11. 20% of (Line 10 - Line 8)	(42,371,174)	(5,012,190)	(47,383,364)	(235,766)	66,871,904	66,636,138	19,252,775
12. Balance before transfers (Lines 8 + 11)	391,567,387	100,063,899	491,631,287	7,488,743	159,718,815	167,207,557	658,838,844
13. Transfers	(3,917,561)	3,917,561	0	(484,536)	484,536	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(3,536,780)	0	(3,536,780)	0	0	0	(3,536,780)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	384,113,046	103,981,460	488,094,507	7,004,207	160,203,351	167,207,557	655,302,064

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,489,212,922	XXX	XXX	3,489,212,922	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	2,271,708,333	XXX	XXX	2,271,708,333	0.0002	454,342	0.0007	1,590,196	0.0013	2,953,221
2.2	1	NAIC Designation Category 1.B	580,522,359	XXX	XXX	580,522,359	0.0004	232,209	0.0011	638,575	0.0023	1,335,201
2.3	1	NAIC Designation Category 1.C	796,696,274	XXX	XXX	796,696,274	0.0006	478,018	0.0018	1,434,053	0.0035	2,788,437
2.4	1	NAIC Designation Category 1.D	1,598,559,877	XXX	XXX	1,598,559,877	0.0007	1,118,992	0.0022	3,516,832	0.0044	7,033,663
2.5	1	NAIC Designation Category 1.E	1,940,744,230	XXX	XXX	1,940,744,230	0.0009	1,746,670	0.0027	5,240,009	0.0055	10,674,093
2.6	1	NAIC Designation Category 1.F	4,511,441,849	XXX	XXX	4,511,441,849	0.0011	4,962,586	0.0034	15,338,902	0.0068	30,677,805
2.7	1	NAIC Designation Category 1.G	4,260,849,087	XXX	XXX	4,260,849,087	0.0014	5,965,189	0.0042	17,895,566	0.0085	36,217,217
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	15,960,522,008	XXX	XXX	15,960,522,008	XXX	14,958,005	XXX	45,654,133	XXX	91,679,638
3.1	2	NAIC Designation Category 2.A	4,416,137,725	XXX	XXX	4,416,137,725	0.0021	9,273,889	0.0063	27,821,668	0.0105	46,369,446
3.2	2	NAIC Designation Category 2.B	5,487,216,409	XXX	XXX	5,487,216,409	0.0025	13,718,041	0.0076	41,702,845	0.0127	69,687,648
3.3	2	NAIC Designation Category 2.C	3,242,118,222	XXX	XXX	3,242,118,222	0.0036	11,671,626	0.0108	35,014,877	0.0180	58,358,128
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	13,145,472,356	XXX	XXX	13,145,472,356	XXX	34,663,556	XXX	104,539,389	XXX	174,415,222
4.1	3	NAIC Designation Category 3.A	137,201,358	XXX	XXX	137,201,358	0.0069	946,689	0.0183	2,510,785	0.0262	3,594,676
4.2	3	NAIC Designation Category 3.B	162,724,836	XXX	XXX	162,724,836	0.0099	1,610,976	0.0264	4,295,936	0.0377	6,134,726
4.3	3	NAIC Designation Category 3.C	200,144,105	XXX	XXX	200,144,105	0.0131	2,621,888	0.0350	7,005,044	0.0500	10,007,205
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	500,070,299	XXX	XXX	500,070,299	XXX	5,179,553	XXX	13,811,764	XXX	19,736,607
5.1	4	NAIC Designation Category 4.A	12,227,421	XXX	XXX	12,227,421	0.0184	224,985	0.0430	525,779	0.0615	751,986
5.2	4	NAIC Designation Category 4.B	26,414,595	XXX	XXX	26,414,595	0.0238	628,667	0.0555	1,466,010	0.0793	2,094,677
5.3	4	NAIC Designation Category 4.C	12,222,239	XXX	XXX	12,222,239	0.0310	378,889	0.0724	884,890	0.1034	1,263,780
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	50,864,255	XXX	XXX	50,864,255	XXX	1,232,541	XXX	2,876,679	XXX	4,110,443
6.1	5	NAIC Designation Category 5.A	12,431,090	XXX	XXX	12,431,090	0.0472	586,747	0.0846	1,051,670	0.1410	1,752,784
6.2	5	NAIC Designation Category 5.B	264,377	XXX	XXX	264,377	0.0663	17,528	0.1188	31,408	0.1980	52,347
6.3	5	NAIC Designation Category 5.C	1,257	XXX	XXX	1,257	0.0836	105	0.1498	188	0.2496	314
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	12,696,724	XXX	XXX	12,696,724	XXX	604,381	XXX	1,083,267	XXX	1,805,444
7.	6	NAIC 6	3,653,215	XXX	XXX	3,653,215	0.0000	0	0.2370	865,812	0.2370	865,812
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	33,162,491,780	XXX	XXX	33,162,491,780	XXX	56,638,036	XXX	168,831,044	XXX	292,613,167
		PREFERRED STOCKS										
10.	1	Highest Quality	4,287,600	XXX	XXX	4,287,600	0.0005	2,144	0.0016	6,860	0.0033	14,149
11.	2	High Quality	106,860,501	XXX	XXX	106,860,501	0.0021	224,407	0.0064	683,907	0.0106	1,132,721
12.	3	Medium Quality	37,993,125	XXX	XXX	37,993,125	0.0099	376,132	0.0263	999,219	0.0376	1,428,541
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	22,866	XXX	XXX	22,866	0.0000	0	0.2370	5,419	0.2370	5,419
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	149,164,092	XXX	XXX	149,164,092	XXX	602,683	XXX	1,695,406	XXX	2,580,831

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	1,287,510,983	XXX	XXX	1,287,510,983	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E	3,172,430	XXX	XXX	3,172,430	0.0009	2,855	0.0027	8,566	0.0055	17,448
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	3,172,430	XXX	XXX	3,172,430	XXX	2,855	XXX	8,566	XXX	17,448
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,290,683,413	XXX	XXX	1,290,683,413	XXX	2,855	XXX	8,566	XXX	17,448
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	32,833,336	XXX	XXX	32,833,336	0.0005	16,417	0.0016	52,533	0.0033	108,350
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	32,833,336	XXX	XXX	32,833,336	XXX	16,417	XXX	52,533	XXX	108,350
34.		Total (Lines 9 + 17 + 25 + 33)	34,635,172,621	XXX	XXX	34,635,172,621	XXX	57,259,990	XXX	170,587,549	XXX	295,319,796

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	87,292,841	0	XXX	87,292,841	0.0003	26,188	0.0007	61,105	0.0011	96,022
41.		Residential Mortgages - All Other	866,166,587	0	XXX	866,166,587	0.0015	1,299,250	0.0034	2,944,966	0.0046	3,984,366
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,395,505,706	0	XXX	5,395,505,706	0.0011	5,935,056	0.0057	30,754,383	0.0074	39,926,742
44.		Commercial Mortgages - All Other - CM2 - High Quality	2,389,304,499	0	XXX	2,389,304,499	0.0040	9,557,218	0.0114	27,238,071	0.0149	35,600,637
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	352,614,424	0	XXX	352,614,424	0.0069	2,433,040	0.0200	7,052,288	0.0257	9,062,191
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	137,112,700	0	XXX	137,112,700	0.0120	1,645,352	0.0343	4,702,966	0.0428	5,868,424
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	18,369,592	0	XXX	18,369,592	0.0006	11,022	0.0014	25,717	0.0023	42,250
50.		Residential Mortgages - All Other	52,638,528	0	XXX	52,638,528	0.0029	152,652	0.0066	347,414	0.0103	542,177
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	2,197,571	0	XXX	2,197,571	0.0000	0	0.0046	10,109	0.0046	10,109
55.		Residential Mortgages - All Other	27,823,274	0	XXX	27,823,274	0.0000	0	0.0149	414,567	0.0149	414,567
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	9,329,025,722	0	XXX	9,329,025,722	XXX	21,059,777	XXX	73,551,587	XXX	95,547,484
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	9,329,025,722	0	XXX	9,329,025,722	XXX	21,059,777	XXX	73,551,587	XXX	95,547,484

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	148,222	XXX	XXX	148,222	0.0000	0	0.1215 (a)	18,009	0.1215 (a)	18,009
2.		Unaffiliated - Private	29,566,701	XXX	XXX	29,566,701	0.0000	0	0.1945	5,750,723	0.1945	5,750,723
3.		Federal Home Loan Bank	127,368,500	XXX	XXX	127,368,500	0.0000	0	0.0061	776,948	0.0097	1,235,474
4.		Affiliated - Life with AVR	809,139,079	XXX	XXX	809,139,079	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	966,222,502	0	0	966,222,502	XXX	0	XXX	6,545,680	XXX	7,004,207
		REAL ESTATE										
18.		Home Office Property (General Account only)	210,247,014	0	0	210,247,014	0.0000	0	0.0912	19,174,528	0.0912	19,174,528
19.		Investment Properties	7,172,124	0	0	7,172,124	0.0000	0	0.0912	654,098	0.0912	654,098
20.		Properties Acquired in Satisfaction of Debt	13,506,496	0	0	13,506,496	0.0000	0	0.1337	1,805,818	0.1337	1,805,818
21.		Total Real Estate (Sum of Lines 18 through 20)	230,925,634	0	0	230,925,634	XXX	0	XXX	21,634,444	XXX	21,634,444
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	182,881,942	XXX	XXX	182,881,942	0.0005	91,441	0.0016	292,611	0.0033	603,510
31.	2	High Quality	20,848,161	XXX	XXX	20,848,161	0.0021	43,781	0.0064	133,428	0.0106	220,991
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	203,730,103	XXX	XXX	203,730,103	XXX	135,222	XXX	426,039	XXX	824,501
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	33,435,481	0	XXX	33,435,481	0.0040	133,742	0.0114	381,164	0.0149	498,189
60.		Unaffiliated - In Good Standing All Other	174,226	0	XXX	174,226	0.0069	1,202	0.0200	3,485	0.0257	4,478
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	33,609,707	0	XXX	33,609,707	XXX	134,944	XXX	384,649	XXX	502,666
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	33,609,707	0	XXX	33,609,707	XXX	134,944	XXX	384,649	XXX	502,666

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	1,441,679,821	XXX	XXX	1,441,679,821	0.0000	0	0.1945	280,406,725	0.1945	280,406,725
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	79,446,186	XXX	XXX	79,446,186	0.0000	0	0.1580	12,552,497	0.1580	12,552,497
69.		Affiliated Other - All Other	278,701,923	XXX	XXX	278,701,923	0.0000	0	0.1945	54,207,524	0.1945	54,207,524
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,799,827,929	XXX	XXX	1,799,827,929	XXX	0	XXX	347,166,746	XXX	347,166,746
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	293,737,202	0	0	293,737,202	0.0000	0	0.0912	26,788,833	0.0912	26,788,833
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	293,737,202	0	0	293,737,202	XXX	0	XXX	26,788,833	XXX	26,788,833
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	96,345,785	XXX	XXX	96,345,785	0.0000	0	0.1580	15,222,634	0.1580	15,222,634
82.		Fixed Income Instruments - Affiliated	78,903,381	XXX	XXX	78,903,381	0.0000	0	0.1580	12,466,734	0.1580	12,466,734
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	175,249,166	0	0	175,249,166	XXX	0	XXX	27,689,368	XXX	27,689,368
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	19,723,741	XXX	0	19,723,741	0.0000	0	0.1580	3,116,351	0.1580	3,116,351
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	19,723,741	XXX	0	19,723,741	XXX	0	XXX	3,116,351	XXX	3,116,351
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	2,525,877,848	0	0	2,525,877,848	XXX	270,166	XXX	405,571,987	XXX	406,088,466

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ ..... 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Total premium reserves, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in total premium reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Contract Reserves:													
1. Additional reserves (a)	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:													
1. Total current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Total prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Increase	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	0	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	1,898,360	0	0	0	0	0	0	0	0	0	1,898,360	0	0
2. Premiums earned	2,055,019	0	0	0	0	0	0	0	0	0	2,055,019	0	0
3. Incurred claims	8,683,492	0	0	0	0	0	0	0	0	0	8,683,492	0	0
4. Commissions	186,862	0	0	0	0	0	0	0	0	0	186,862	0	0
B. Reinsurance Ceded:													
1. Premiums written	23,865,016	0	0	0	0	0	0	0	0	0	8,399,363	15,404,241	61,412
2. Premiums earned	24,983,151	0	0	0	0	0	0	0	0	0	9,262,980	15,658,584	61,587
3. Incurred claims	88,819,655	0	0	0	0	0	0	0	0	0	40,115,854	48,703,801	0
4. Commissions	1,618,455	0	0	0	0	0	0	0	0	0	941,375	677,080	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	31,432,362	48,703,801	0	80,136,163
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	342,268,583	164,687,379	0	506,955,962
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	318,327,344	163,117,256	0	481,444,600
4. Claims paid	0	0	0	0	0	0	0	0	0	55,373,601	50,273,924	0	105,647,525
B. Assumed Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	8,683,492	0	0	8,683,492
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	85,515,717	0	0	85,515,717
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	79,409,264	0	0	79,409,264
4. Claims paid	0	0	0	0	0	0	0	0	0	14,789,945	0	0	14,789,945
C. Ceded Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	40,115,854	48,703,801	0	88,819,655
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	427,784,300	164,687,379	0	592,471,679
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	397,736,608	163,117,256	0	560,853,864
4. Claims paid	0	0	0	0	0	0	0	0	0	70,163,546	50,273,924	0	120,437,470
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
78620	38-2764383	10/01/1990	Brooke Life Insurance Company	MI	CO/I	OL	0	0	631	0	0	0
60140	13-3873709	12/31/2008	Jackson National Life Insurance Company of New York	NY	CO/I	VA	0	1,151,290,098	821,238,718	106,390,743	0	0
0299999. General Account - U.S. Affiliates - Other							0	1,151,290,098	821,239,349	106,390,743	0	0
0399999. Total General Account - U.S. Affiliates							0	1,151,290,098	821,239,349	106,390,743	0	0
00000	AA-3770206	01/01/2000	Valley Forge International Life Company	CYM	YRT/I	OL	15,836,865	114,805	119,942	0	0	0
0599999. General Account - Non-U.S. Affiliates - Other							15,836,865	114,805	119,942	0	0	0
0699999. Total General Account - Non-U.S. Affiliates							15,836,865	114,805	119,942	0	0	0
0799999. Total General Account - Affiliates							15,836,865	1,151,404,903	821,359,291	106,390,743	0	0
64190	13-3191369	10/01/2001	Allianz Life Insurance Company of New York	NY	CO/G	XXXLO	7,757,389	18,540	239,685	66,261	0	337,496
90611	41-1366075	01/01/1999	Allianz Life Insurance Company of North America	MN	CO/I	OL	18,427,132	14,878,256	260,448	230,909	0	0
90611	41-1366075	01/01/1999	Allianz Life Insurance Company of North America	MN	CO/I	FA	0	1,961,648	0	0	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	CO/I	OL	1,908,160,635	486,497,349	18,489,931	18,112,180	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	CO/G	XXXLO	18,100,573	43,260	559,265	154,609	0	787,490
60488	25-0598210	03/31/1997	American General Life Insurance Company	TX	CO/I	FA	0	1,437,796	0	0	0	0
60895	35-0145825	01/01/1981	American United Life Insurance Company	IN	YRT/I	OL	1,525,487	84,163	(2,772)	0	0	0
61263	36-0770740	01/01/2002	Bankers Life And Casualty Company	IL	CO/I	OL	360,342,968	180,748,329	5,715,863	6,839,731	0	0
76236	31-1213778	01/01/1999	Cincinnati Life Insurance Company	OH	CO/I	OL	4,808,129	3,281,710	15,630	79,226	0	0
62146	36-2136262	06/30/2001	Combined Insurance Company of America	IL	CO/I	OL	15,826,083	9,311,046	225,271	228,702	0	0
78697	14-1537177	06/30/2001	Combined Life Insurance Company of New York	NY	CO/I	OL	22,399,669	17,082,687	118,727	294,049	0	0
71404	47-0463747	05/01/1999	Continental General Insurance Company	TX	CO/I	OL	6,589,371	5,171,204	102,501	62,992	0	0
65536	54-0283385	10/01/1979	Genworth Life And Annuity Insurance Company	VA	MCO/I	OL	1,682,329	0	9,029	0	363,654	0
70025	91-6027719	12/31/1994	Genworth Life Insurance Company	DE	CO/I	OL	9,949,964	2,505,981	95,898	50,000	0	0
65838	01-0233346	10/01/2018	John Hancock Life Insurance Company USA	MI	CO/I	OA	0	3,185,657,302	(24,025)	108,260,604	0	0
86375	13-3646501	01/01/2019	John Hancock Life Insurance Company of New York	NY	CO/I	OA	0	267,894,439	0	8,317,615	0	0
65129	44-0308260	04/01/2001	Kansas City Life Insurance Company	MO	CO/I	OL	648,451	408,702	0	3,247	0	0
65676	35-0472300	01/01/1954	Lincoln National Life Insurance Company	IN	YRT/I	OL	156,622	7,313	64,667	0	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	FA	0	31,211,581	2,431	1,273,808	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	OL	1,039,401,315	171,121,098	5,065,301	10,569,061	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	XXXL	26,275,865	2,171,779	845,771	600,506	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	AXXX	179,384,832	28,294,455	837,535	1,747,568	0	0
81442	16-0986348	09/25/1996	Monitor Life Insurance Company of New York	NY	MCO/I	OL	3,307,499	0	75,222	0	1,730,270	0
93734	43-1240953	10/01/2009	Nassau Life And Annuity Company	CT	CO/I	XXXL	100,000	449,442	290,067	81	0	0
67598	04-1768571	07/01/2000	Paul Revere Life Insurance Company	MA	CO/I	OL	347,775,796	60,782,385	1,322,893	354,972	0	0
67598	04-1768571	07/01/2000	Paul Revere Life Insurance Company	MA	CO/I	OL	0	101,137,966	1,880,317	6,469,008	0	0
93548	06-1045829	11/30/2008	PHL Variable Insurance Company	CT	CO/I	XXXL	1,426,579,670	81,093,751	4,624,924	2,429,382	0	0
93548	06-1045829	11/30/2008	PHL Variable Insurance Company	CT	CO/I	OL	361,031	85,935	11,156	2,084	0	0
93548	06-1045829	10/01/2009	PHL Variable Insurance Company	CT	CO/I	XXXL	1,294,179,950	45,973,187	1,267,711	1,362,114	0	0
68136	63-0169720	05/15/1997	Protective Life Insurance Company	TN	CO/I	OL	2,100,000	5,500	39,784	0	0	0
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	OL	1,149,015,363	398,131,396	11,066,007	6,805,046	0	0
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	XXXLO	91,670,000	20,081,507	0	0	0	0
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	AXXX	4,378,515,762	3,635,259,230	15,812,866	41,825,623	0	0
68195	62-0331200	10/01/2006	Provident Life And Accident Insurance Company	TN	CO/I	OL	32,947,777	9,077,946	442,652	105,380	0	0
68209	62-0506281	07/01/2000	Provident Life And Casualty Insurance Company	TN	CO/I	OL	1,133,244	1,133,243	45,431	1,773	0	0
68209	62-0506281	07/01/2000	Provident Life And Casualty Insurance Company	TN	CO/I	AXXX	20,105,378	18,126,568	177,175	106,009	0	0
67105	41-0451140	01/01/2002	Reliastar Life Insurance Company	MN	CO/I	OL	307,897,980	143,467,633	2,908,147	6,829,666	0	0
79014	33-0515751	12/31/1997	Safehealth Life Insurance Company	CA	CO/I	OL	7,100,378	733,334	92,309	0	0	0
64688	75-6020048	12/31/1981	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	1,215,566	605,211	2,121	0	0	0
64688	75-6020048	07/01/2000	SCOR Global Life Americas Reinsurance Company	DE	CO/I	FA	0	2,215,653	0	0	0	0
68713	84-0499703	07/01/2002	Security Life of Denver Insurance Company	CO	CO/I	OL	763,902,862	270,764,482	5,218,272	5,787,773	0	0
69132	58-1449898	12/31/1994	State Mutual Insurance Company	GA	CO/I	OL	111,934,834	61,804,678	1,017,335	1,905,845	0	0
69132	58-1449898	07/07/1993	State Mutual Insurance Company	GA	CO/I	OL	2,284,384	2,371,575	39,037	0	0	0
69132	58-1449898	12/31/1993	State Mutual Insurance Company	GA	CO/I	FA	0	7,639,346	125,747	0	0	0
69132	58-1449898	07/07/1993	State Mutual Insurance Company	GA	CO/I	FA	0	50,306	828	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	102,489	1,847	2,772	0	0	0
86231	39-0989781	06/30/2000	Transamerica Life Insurance Company	IA	CO/G	XXXL	13,322,933	9,572	0	0	0	0
86231	39-0989781	06/30/2000	Transamerica Life Insurance Company	IA	CO/G	OL	12,527,067	9,000	0	0	0	0
62596	31-0252460	10/01/1979	Union Fidelity Life Insurance Company	KS	MCO/I	OL	391,408	0	0	0	85,668	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
69930	36-1896670	01/01/1997	United Insurance Company of America	IL	CO/I	OL	180,164,232	35,382,480	2,027,066	952,081	0	0
67601	04-2381280	07/01/2000	UNUM Insurance Company	ME	CO/I	OL	154,378,859	65,468,512	1,332,126	366,898	0	0
62235	01-0278678	01/01/1997	UNUM Life Insurance Company of America	ME	CO/I	OL	197,275,972	64,822,324	5,751,230	2,951,613	0	0
62235	01-0278678	01/01/1997	UNUM Life Insurance Company of America	ME	CO/I	FA	0	12,801,207	2,139	23,583	0	0
62235	01-0278678	01/01/1997	UNUM Life Insurance Company of America	ME	CO/I	SC	0	3,345,245	0	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	FA	0	74,806,490	126,564	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	SC	0	1,806,129	0	0	0	0
70319	36-1933760	10/01/1980	Washington National Insurance Company	IN	CO/I	OL	1,309,560	1,036,907	6,243	116,817	0	0
70319	36-1933760	10/01/1980	Washington National Insurance Company	IN	CO/I	SC	0	3,112,552	0	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	OL	3,818,077	3,230,571	0	88,321	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	FA	0	457,439,725	1,063,794	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	IA	0	125,650,819	0	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	SC	0	56,333,631	0	0	0	0
62413	36-0947200	05/31/2000	Wilcac Life Insurance Company	IL	CO/I	OL	82,132,352	22,171,795	1,017,484	690,191	0	0
62413	36-0947200	05/31/2000	Wilcac Life Insurance Company	IL	CO/I	FA	0	1,774,053	0	0	0	0
62413	36-0947200	05/31/2000	Wilcac Life Insurance Company	IL	CO/I	SC	0	502,687	0	0	0	0
62413	36-0947200	12/31/1981	Wilcac Life Insurance Company	IL	MCO/I	OL	1,654,594	0	171,730	0	1,315,106	0
62413	36-0947200	01/01/2007	Wilcac Life Insurance Company	IL	CO/I	FA	0	33,671,605	55,590	0	0	0
62413	36-0947200	01/01/2007	Wilcac Life Insurance Company	IL	CO/I	SC	0	1,291,728	0	0	0	0
60704	94-1516991	11/30/1999	Wilton Reassurance Life Company of New York	NY	CO/I	OL	9,403,311	7,031,801	30,090	825	0	0
60704	94-1516991	11/30/1999	Wilton Reassurance Life Company of New York	NY	CO/I	FA	0	2,160,894	0	0	0	0
0899999. General Account - U.S. Non-Affiliates							14,220,045,141	10,244,640,486	90,667,986	236,066,152	3,494,698	1,124,985
00000	AA-1560071	01/01/1997	RBC Life Insurance Company	CAN	CO/I	OL	1,744,000	372,518	32,337	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							1,744,000	372,518	32,337	0	0	0
1099999. Total General Account - Non-Affiliates							14,221,789,141	10,245,013,003	90,700,323	236,066,152	3,494,698	1,124,985
1199999. Total General Account							14,237,626,006	11,396,417,906	912,059,614	342,456,895	3,494,698	1,124,985
60140	13-3873709	12/31/2008	Jackson National Life Insurance Company of New York	NY	MCO/I	VA	0	0	0	0	15,300,082,809	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	15,300,082,809	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	15,300,082,809	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	15,300,082,809	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	15,300,082,809	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							14,220,045,141	11,395,930,584	911,907,335	342,456,895	15,303,577,507	1,124,985
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							17,580,865	487,323	152,279	0	0	0
9999999 - Totals							14,237,626,006	11,396,417,906	912,059,614	342,456,895	15,303,577,507	1,124,985

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	QA/I	STDI	32	0	7,327	438	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	QA/I	LTDI	0	0	7,313	437	0	0
60488	25-0598210	07/01/1998	American General Life Insurance Company	TX	QA/I	STDI	4,006	26	3,397	0	0	0
60488	25-0598210	07/01/1998	American General Life Insurance Company	TX	QA/I	LTDI	28,437	6,665	789,677	45,259	0	0
60895	35-0145825	01/01/1995	American United Life Insurance Company	IN	QA/I	STDI	6,231	349	24,842	5,159	0	0
60895	35-0145825	01/01/1995	American United Life Insurance Company	IN	QA/I	LTDI	293,962	19,375	2,341,639	85,711	0	0
80659	82-4533188	07/01/1992	Canada Life Assurance Company, US Branch	MI	QA/I	STDI	14,356	19,381	7,732	0	0	0
80659	82-4533188	07/01/1992	Canada Life Assurance Company, US Branch	MI	QA/I	LTDI	339,013	39,973	55,144,299	2,010,682	0	0
65242	35-0457540	07/01/1997	Lafayette Life Insurance Company	OH	QA/I	STDI	7,303	192	6,955	0	0	0
65242	35-0457540	07/01/1997	Lafayette Life Insurance Company	OH	QA/I	LTDI	27,497	1,568	1,006,413	36,337	0	0
65676	35-0472300	10/01/1992	Lincoln National Life Insurance Company	IN	QA/I	STDI	30,901	1,064	54,757	0	0	0
65676	35-0472300	10/01/1992	Lincoln National Life Insurance Company	IN	QA/I	LTDI	55,727	4,585	633,509	113,126	0	0
66974	36-2428931	07/01/1991	North American Company for Life and Health Insurance	IA	QA/I	LTDI	0	0	295,988	13,240	0	0
66974	36-2428931	07/01/1991	North American Company for Life and Health Insurance	IA	QA/G	LTDI	456	0	284,355	16,173	0	0
67539	72-0281240	01/01/1997	Pan-American Life Insurance Company	LA	QA/I	STDI	12,044	96	9,892	0	0	0
67539	72-0281240	01/01/1997	Pan-American Life Insurance Company	LA	QA/I	LTDI	21,410	1,602	1,698,868	85,013	0	0
68136	63-0169720	07/01/1998	Protective Life Insurance Company	TN	QA/I	STDI	11,201	1,089	40,355	4,130	0	0
68136	63-0169720	07/01/1998	Protective Life Insurance Company	TN	QA/I	LTDI	976,123	100,918	3,110,046	126,068	0	0
68241	22-1211670	07/01/1999	Prudential Insurance Company of America	NJ	QA/I	STDI	0	19,173	303,160	15,933	0	0
68241	22-1211670	07/01/1999	Prudential Insurance Company of America	NJ	QA/I	LTDI	0	11,397	5,803,925	238,995	0	0
69116	35-0684263	01/01/1995	State Life Insurance Company	IN	QA/I	STDI	2,528	384	4,948	0	0	0
69116	35-0684263	01/01/1995	State Life Insurance Company	IN	QA/I	LTDI	37,806	3,978	122,772	5,709	0	0
82627	06-0839705	01/01/1998	Swiss Re Life & Health America Inc	MO	OTH/I	STDI	67	47	4	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life & Health America Inc	MO	OTH/I	LTDI	100,978	8,870	4,655,801	160,530	0	0
0899999. U.S. Non-Affiliates							1,970,078	240,732	76,357,974	2,962,940	0	0
1099999. Total - Non-Affiliates							1,970,078	240,732	76,357,974	2,962,940	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							1,970,078	240,732	76,357,974	2,962,940	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							1,970,078	240,732	76,357,974	2,962,940	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc	MI	(2,349,416)	4,181,025
0199999. Life and Annuity - U.S. Affiliates - Captive					(2,349,416)	4,181,025
78620	38-2764383	12/30/1988	Brooke Life Insurance Company	MI	0	292,997
78620	38-2764383	10/01/1990	Brooke Life Insurance Company	MI	0	168,086
0299999. Life and Annuity - U.S. Affiliates - Other					0	461,084
0399999. Total Life and Annuity - U.S. Affiliates					(2,349,416)	4,642,109
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					(2,349,416)	4,642,109
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	0	95,000
60895	35-0145825	04/01/1987	American United Life Insurance Company	IN	69,023	0
60895	35-0145825	05/01/1994	American United Life Insurance Company	IN	0	25,000
60895	35-0145825	12/09/1997	American United Life Insurance Company	IN	754	21,676
60895	35-0145825	09/08/1997	American United Life Insurance Company	IN	867,845	2,523,137
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	677,283	720,825
61492	44-0188050	06/01/2000	Athene Annuity & Life Assurance Company	DE	22,500	0
61492	44-0188050	02/01/2001	Athene Annuity & Life Assurance Company	DE	100,087	587,551
80659	82-4533188	07/29/2002	Canada Life Assurance Company (U.S. Branch)	MI	33,293	99,000
80659	82-4533188	03/01/2003	Canada Life Assurance Company (U.S. Branch)	MI	0	8,458
80659	82-4533188	02/01/2001	Canada Life Assurance Company (U.S. Branch)	MI	1,599	349,240
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	15,000	0
68276	48-1024691	09/08/1997	Employers Reassurance Corporation	KS	778,166	1,819,939
68276	48-1024691	12/09/1997	Employers Reassurance Corporation	KS	1,356	236,326
68276	48-1024691	02/01/2001	Employers Reassurance Corporation	KS	80,945	180,745
68276	48-1024691	04/01/1987	Employers Reassurance Corporation	KS	69,023	0
86258	13-2572994	10/01/1991	General Re Life Corporation	CT	0	25,000
86258	13-2572994	07/01/1996	General Re Life Corporation	CT	2,500	17,668
88340	59-2859797	12/15/1984	Hannover Life Reassurance Company of America	FL	40,544	0
88340	59-2859797	10/24/1988	Hannover Life Reassurance Company of America	FL	0	50,000
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	0	47,424
88340	59-2859797	04/01/1987	Hannover Life Reassurance Company of America	FL	69,022	0
88340	59-2859797	05/01/1983	Hannover Life Reassurance Company of America	FL	57,637	20,078
88340	59-2859797	08/01/1985	Hannover Life Reassurance Company of America	FL	0	23,194
88340	59-2859797	10/01/1981	Hannover Life Reassurance Company of America	FL	0	20,000
88340	59-2859797	04/01/1989	Hannover Life Reassurance Company of America	FL	18,750	331,548
88340	59-2859797	10/01/1987	Hannover Life Reassurance Company of America	FL	47,032	0
65676	35-0472300	11/01/1966	Lincoln National Life Insurance Company	IN	50,153	187,466
65676	35-0472300	09/01/1986	Lincoln National Life Insurance Company	IN	0	98,071
65676	35-0472300	07/10/1917	Lincoln National Life Insurance Company	IN	37,611	44,480
65676	35-0472300	04/01/1989	Lincoln National Life Insurance Company	IN	30,000	438,738
65676	35-0472300	01/01/1997	Lincoln National Life Insurance Company	IN	0	351,485
65676	35-0472300	09/08/1997	Lincoln National Life Insurance Company	IN	0	76,303
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	0	79,185
65676	35-0472300	01/01/1982	Lincoln National Life Insurance Company	IN	0	91,556
65676	35-0472300	10/01/1977	Lincoln National Life Insurance Company	IN	844,278	593,123
65676	35-0472300	03/01/1977	Lincoln National Life Insurance Company	IN	384,229	50,841
66346	58-0828824	09/08/1997	Munich American Reassurance Company	GA	253,476	190,463
66346	58-0828824	03/01/1996	Munich American Reassurance Company	GA	9,506	174,451
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	74,916	299,742
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	144,075	154,052
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	8,240	0
93734	43-1240953	07/01/2003	Nassau Life and Annuity Company	CT	0	100,543
88099	75-1608507	09/01/1990	Optimum Re Insurance Company	TX	0	74,634
88099	75-1608507	09/01/1984	Optimum Re Insurance Company	TX	810,416	0
88099	75-1608507	03/01/1982	Optimum Re Insurance Company	TX	72,590	0
88099	75-1608507	09/01/1986	Optimum Re Insurance Company	TX	0	102,721
88099	75-1608507	06/01/1976	Optimum Re Insurance Company	TX	70,863	0
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	0	100,000
67466	95-1079000	07/29/2002	Pacific Life Insurance Company	NE	425,844	163,207
67466	95-1079000	09/08/1997	Pacific Life Insurance Company	NE	500	7,725
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	0	50,000
93572	43-1235868	04/15/1993	RGA Reinsurance Company	MO	0	22,500
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	0	79,039
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	113,019	0
93572	43-1235868	06/01/1996	RGA Reinsurance Company	MO	50,129	252,857
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	258,655	109,991
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	50,129	246,313
93572	43-1235868	07/01/1996	RGA Reinsurance Company	MO	0	17,668
93572	43-1235868	04/01/1989	RGA Reinsurance Company	MO	0	250,108
93572	43-1235868	08/01/1986	RGA Reinsurance Company	MO	0	58,843
93572	43-1235868	03/01/2003	RGA Reinsurance Company	MO	0	10,572
93572	43-1235868	02/01/2001	RGA Reinsurance Company	MO	494,842	687,393
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	19,701	85,785
93572	43-1235868	09/08/1997	RGA Reinsurance Company	MO	107,500	312,938
93572	43-1235868	09/17/2001	RGA Reinsurance Company	MO	0	82,112
93572	43-1235868	06/11/2001	RGA Reinsurance Company	MO	0	50,706
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	29,857	125,000
93572	43-1235868	10/01/1998	RGA Reinsurance Company	MO	192,041	30,000
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	37,833	163,206
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	1,240,191	2,632,430
87017	62-1003368	01/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	149,832	828,395
87017	62-1003368	02/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	168,750	318,750
87017	62-1003368	02/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	1,142	249,506
87017	62-1003368	10/01/1998	SCOR Global Life Reinsurance Company of Delaware	DE	99,390	36,250
87017	62-1003368	09/17/2001	SCOR Global Life Reinsurance Company of Delaware	DE	61,763	65,041
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	186,691	170,934
97071	13-3126819	01/01/2004	SCOR Global Life USA Reinsurance Company	DE	348,750	94,500
68713	84-0499703	03/01/1996	Security Life of Denver Insurance Company	CO	119,415	215,967
68713	84-0499703	09/08/1997	Security Life of Denver Insurance Company	CO	14,001	3,500
68713	84-0499703	05/28/1998	Security Life of Denver Insurance Company	CO	235,509	903,222
68713	84-0499703	09/01/1992	Security Life of Denver Insurance Company	CO	1,064,431	519,182
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc	MO	0	1,928,652
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	0	699,398
82627	06-0839705	10/01/1998	Swiss Re Life & Health America Inc	MO	0	76,250
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	0	208,743
82627	06-0839705	01/31/1996	Swiss Re Life & Health America Inc	MO	3,076	1,786,954
82627	06-0839705	07/05/1991	Swiss Re Life & Health America Inc	MO	0	41,041
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	0	380,657
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc	MO	0	20,000
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	50,129	212,856
82627	06-0839705	07/01/1984	Swiss Re Life & Health America Inc	MO	462,500	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	7,970	17,669
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	1,772,712	1,415,097
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	786,259	287,614
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	1,924,669	845,888
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	50,153	228,774

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
86231	39-0989781	10/01/1994	Transamerica Life Insurance Company	IA	2,160	0
86231	39-0989781	04/01/1983	Transamerica Life Insurance Company	IA	4,816	708,204
86231	39-0989781	03/01/2003	Transamerica Life Insurance Company	IA	0	2,114
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	613,546	493,633
0899999. Life and Annuity - U.S. Non-Affiliates					16,890,617	28,606,846
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	201,738,781	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	2,072,595	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	(968,623)	17,234,822
00000	AA-3190878	01/01/2000	Wilton Reinsurance Bermuda Ltd	BMU	29,857	10,077
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	0	85,663
00000	AA-3191315	02/01/2001	XL Bermuda Ltd.	BMU	564,748	1,511,317
0999999. Life and Annuity - Non-U.S. Non-Affiliates					203,437,357	18,841,879
1099999. Total Life and Annuity - Non-Affiliates					220,327,974	47,448,725
1199999. Total Life and Annuity					217,978,558	52,090,834
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
20443	36-2114545	04/30/2004	Continental Casualty Company	IL	0	7,653,835
68276	48-1024691	03/01/1993	Employers Reassurance Corporation	KS	1,715,855	820,565
88340	59-2859797	05/01/1998	Hannover Life Reassurance Company of America	FL	0	4,708,693
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	2,098,159	1,953,623
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	21,475	27,209
82627	06-0839705	09/01/1991	Swiss Re Life & Health America Inc	MO	465,176	253,437
39845	48-0921045	01/01/1990	Westport Insurance Corporation	MO	0	313,523
1999999. Accident and Health - U.S. Non-Affiliates					4,300,665	15,730,886
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	(4,300,665)	10,944,434
2099999. Accident and Health - Non-U.S. Non-Affiliates					(4,300,665)	10,944,434
2199999. Total Accident and Health - Non-Affiliates					0	26,675,320
2299999. Total Accident and Health					0	26,675,320
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					18,841,866	48,979,841
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					199,136,692	29,786,313
9999999 Totals - Life, Annuity and Accident and Health					217,978,558	78,766,154

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
17576	99-0459761	01/01/2024	Brooke Life Reinsurance Company	MI	COFW/I	VA	0	122,673,265	0	110,199,425	0	0	0	109,717,117
17576	99-0459761	01/01/2024	Brooke Life Reinsurance Company	MI	COFW/G	VA	0	10,277,335	0	9,232,300	0	0	0	9,191,893
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc	MI	COFW/I	XXXL	5,055,900,514	319,449,582	345,067,495	13,095,385	0	0	0	245,263,812
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc	MI	COFW/G	XXXL	201,327,806	30,667,121	31,428,209	7,033,170	0	0	0	23,545,296
0199999. General Account - Authorized U.S. Affiliates - Captive							5,257,228,320	483,067,303	376,495,704	139,560,280	0	0	0	387,718,118
78620	38-2764383	12/30/1988	Brooke Life Insurance Company	MI	CO/I	OL	25,853,855	14,914,026	15,612,772	238,599	0	0	0	0
78620	38-2764383	10/01/1990	Brooke Life Insurance Company	MI	CO/I	OL	10,244,487	7,842,631	8,356,713	176,741	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							36,098,342	22,756,657	23,969,485	415,340	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							5,293,326,662	505,823,960	400,465,189	139,975,620	0	0	0	387,718,118
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							5,293,326,662	505,823,960	400,465,189	139,975,620	0	0	0	387,718,118
60895	35-0145825	04/01/1987	American United Life Insurance Company	IN	CO/I	OL	930,557	27,307	25,679	44,298	0	0	0	0
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	CO/I	OL	9,110,689	211,240	212,517	214,797	0	0	0	0
60895	35-0145825	01/01/1989	American United Life Insurance Company	IN	CO/I	OL	2,217,517,442	28,774,260	27,460,748	4,993,946	0	0	0	0
60895	35-0145825	01/01/1989	American United Life Insurance Company	IN	CO/I	XXXL	68,613,411	694,103	671,691	156,935	0	0	0	0
60895	35-0145825	10/01/1991	American United Life Insurance Company	IN	CO/I	OL	365,349	16,060	29,220	33,099	0	0	0	0
60895	35-0145825	10/01/1991	American United Life Insurance Company	IN	CO/I	XXXL	184,174	1,020	1,551	1,147	0	0	0	0
60895	35-0145825	01/01/1993	American United Life Insurance Company	IN	CO/I	OL	24,491	65	1,703	3,800	0	0	0	0
60895	35-0145825	01/01/1993	American United Life Insurance Company	IN	CO/I	XXXL	0	0	6,246	(1,053)	0	0	0	0
60895	35-0145825	05/01/1994	American United Life Insurance Company	IN	CO/I	OL	0	0	1,092	0	0	0	0	0
60895	35-0145825	06/01/1996	American United Life Insurance Company	IN	CO/I	OL	376,799	20,013	20,343	1,541	0	0	0	0
60895	35-0145825	06/01/1996	American United Life Insurance Company	IN	CO/I	XXXL	47,632	829	712	106	0	0	0	0
60895	35-0145825	10/15/1994	American United Life Insurance Company	IN	YRT/I	OL	4,066,981	65,908	65,646	59,593	0	0	0	0
60895	35-0145825	10/15/1994	American United Life Insurance Company	IN	YRT/I	AXXX	12,941,766	299,084	339,713	188,167	0	0	0	0
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	YRT/I	OL	1,037,780	28,951	31,222	13,137	0	0	0	0
60895	35-0145825	04/01/1993	American United Life Insurance Company	IN	YRT/I	OL	23,011	157	147	115	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	CO/I	OL	952,422,386	7,820,864	7,254,052	2,240,402	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	CO/I	XXXL	212,951,843	10,048,509	10,450,743	500,931	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	YRT/I	AXXX	10,752,500	77,062	85,734	188,003	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	YRT/I	OL	30,987,647	305,089	296,365	541,806	0	0	0	0
61492	44-0188050	01/01/2000	Athene Annuity & Life Assurance Company	DE	CO/I	XXXL	149,969,272	1,521,854	1,771,926	2,006,474	0	0	0	0
61492	44-0188050	05/08/1995	Athene Annuity & Life Assurance Company	DE	YRT/I	OL	1,016,790	7,742	8,466	37	0	0	0	0
61492	44-0188050	05/08/1995	Athene Annuity & Life Assurance Company	DE	YRT/I	AXXX	1,248,349	17,111	15,876	11,589	0	0	0	0
62345	47-0766667	12/01/1986	Berkshire Hathaway Life Insurance Company	NE	YRT/I	OL	1,238,843	70,056	64,520	80,215	0	0	0	0
80659	82-4533188	11/22/2000	Canada Life Assurance Company (U.S. Branch)	MI	CO/I	OL	205,038	89,810	71,009	40	0	0	0	0
80659	82-4533188	11/22/2000	Canada Life Assurance Company (U.S. Branch)	MI	CO/I	XXXL	1,241,719,014	85,881,166	88,942,850	1,989,258	0	0	0	0
80659	82-4533188	01/01/1994	Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	OL	328,321	4,478	4,582	11,826	0	0	0	0
80659	82-4533188	01/01/1994	Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	AXXX	6,353,082	92,839	85,929	69,947	0	0	0	0
80659	82-4533188	02/28/1996	Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	OL	99,286	724	660	1,536	0	0	0	0
62308	06-0303370	06/01/1962	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,415,652	151,639	131,925	162,557	0	0	0	0
71404	47-0463747	10/01/1997	Continental General Insurance Company	TX	CO/I	OA	0	77,054	76,936	0	0	0	0	0
71404	47-0463747	10/01/1997	Continental General Insurance Company	TX	CO/I	OL	3,873,689	2,142,746	2,248,339	39,735	0	0	0	0
71404	47-0463747	10/01/1997	Continental General Insurance Company	TX	CO/G	OA	0	17,369	18,118	0	0	0	0	0
68276	48-1024691	04/01/1987	Employers Reassurance Corporation	KS	CO/I	OL	2,389,332	51,120	47,369	74,553	0	0	0	0
68276	48-1024691	08/01/1987	Employers Reassurance Corporation	KS	CO/I	OL	1,503,291,897	20,702,894	20,443,809	6,251,977	0	0	0	0
68276	48-1024691	08/01/1987	Employers Reassurance Corporation	KS	CO/I	XXXL	179,411,915	10,251,136	10,872,751	765,625	0	0	0	0
68276	48-1024691	01/01/1985	Employers Reassurance Corporation	KS	YRT/I	OL	32,355,826	229,815	226,937	142,010	0	0	0	0
68276	48-1024691	01/01/1985	Employers Reassurance Corporation	KS	YRT/I	AXXX	26,365,881	690,814	815,041	445,691	0	0	0	0
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	CO/I	OL	3,251,694	62,040	57,654	47,714	0	0	0	0
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	CO/I	XXXL	269,335	3,024	2,682	3,952	0	0	0	0
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	YRT/I	AXXX	929,108	10,879	10,257	27,824	0	0	0	0
68276	48-1024691	06/01/1991	Employers Reassurance Corporation	KS	YRT/I	OL	3,975,834	73,694	66,949	119,065	0	0	0	0
86258	13-2572994	01/01/1987	General Re Life Corporation	CT	CO/I	OL	362,500	4,067	8,175	16,264	0	0	0	0
86258	13-2572994	06/01/1992	General Re Life Corporation	CT	YRT/I	AXXX	110,425	2,858	8,907	0	0	0	0	0
86258	13-2572994	10/01/1991	General Re Life Corporation	CT	CO/I	OL	169,621	11,711	26,926	33,210	0	0	0	0
86258	13-2572994	10/01/1991	General Re Life Corporation	CT	CO/I	XXXL	159,314	1,026	7,692	(43)	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	04/01/1968	General Re Life Corporation	CT	YRT/I	OL	27,639,808	880,862	956,569	1,286,678	0	0	0	0
86258	13-2572994	08/01/1972	General Re Life Corporation	CT	YRT/I	OL	3,458	235	236	1,010	0	0	0	0
86258	13-2572994	10/23/1995	General Re Life Corporation	CT	YRT/I	OL	9,800	187	173	5,458	0	0	0	0
86258	13-2572994	06/01/1991	General Re Life Corporation	CT	YRT/I	OL	2,670,000	54,085	40,274	4,128	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	OTH/I	ADB	0	60	59	112	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	CO/I	OL	982,750	6,813	6,571	10,509	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	CO/I	XXXL	638,063	2,242	2,932	6,823	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	YRT/I	AXXX	1,796,112	27,912	2,169	34,482	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	YRT/I	OL	1,842,963	17,795	41,865	35,381	0	0	0	0
88340	59-2859797	04/01/1981	Hannover Life Reassurance Company of America	FL	CO/I	OL	50,000	1,450	1,350	3,081	0	0	0	0
88340	59-2859797	04/01/1981	Hannover Life Reassurance Company of America	FL	YRT/I	OL	45,855,905	1,354,567	1,396,386	1,605,553	0	0	0	0
88340	59-2859797	12/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	200,000	4,550	5,550	7,458	0	0	0	0
88340	59-2859797	01/01/1986	Hannover Life Reassurance Company of America	FL	CO/I	OL	767,833	100,241	164,553	71,103	0	0	0	0
88340	59-2859797	04/01/1987	Hannover Life Reassurance Company of America	FL	CO/I	OL	3,727,449	86,190	79,703	130,887	0	0	0	0
88340	59-2859797	08/24/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	590,573	21,143	21,087	10,142	0	0	0	0
88340	59-2859797	10/24/1988	Hannover Life Reassurance Company of America	FL	YRT/I	OL	3,072,610	353,250	344,836	96,588	0	0	0	0
88340	59-2859797	10/24/1988	Hannover Life Reassurance Company of America	FL	CO/I	OL	1,036,671	54,210	54,738	42,394	0	0	0	0
88340	59-2859797	10/01/1991	Hannover Life Reassurance Company of America	FL	YRT/I	OL	326,422	3,904	8,726	(137,929)	0	0	0	0
88340	59-2859797	10/23/1995	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,056,118	42,488	37,625	32,678	0	0	0	0
88340	59-2859797	03/01/1996	Hannover Life Reassurance Company of America	FL	CO/I	OL	11,276,021	94,911	95,558	550,442	0	0	0	0
88340	59-2859797	03/01/1996	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	142,895	2,487	2,135	2,409	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	CO/I	OL	230,766,704	3,327,126	3,836,290	878,983	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	1,094,057	17,737	20,870	17,870	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,882,966	105,460	127,730	277,892	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	1,749,514	66,258	65,289	50	0	0	0	0
88340	59-2859797	01/01/2000	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	4,806,808	41,887	58,610	48,378	0	0	0	0
88340	59-2859797	10/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	44,902,404	2,827	6,973	239,897	0	0	0	0
88340	59-2859797	04/01/1993	Hannover Life Reassurance Company of America	FL	YRT/I	OL	99,000	15,914	140,172	57,960	0	0	0	0
70815	06-0838648	01/01/2001	Hartford Life and Accident Insurance Company	CT	CO/G	OL	14,113,734	11,460,406	10,947,484	96,129	0	0	0	0
65242	35-0457540	10/01/1999	Lafayette Life Insurance Company	OH	CO/I	OA	0	2,392,895	2,403,640	0	0	0	0	0
65676	35-0472300	12/01/1996	Lincoln National Life Insurance Company	IN	ADB/I	OL	0	40,752	44,460	0	0	0	0	0
65676	35-0472300	09/08/1997	Lincoln National Life Insurance Company	IN	CO/I	OL	151,000	3,484	3,442	40,072	0	0	0	0
65676	35-0472300	01/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	457,940	19,367	21,280	0	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	OL	149,326,149	3,307,976	3,893,378	1,786,168	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	AXXX	12,007,182	246,314	260,881	1,362,659	0	0	0	0
65676	35-0472300	07/01/1951	Lincoln National Life Insurance Company	IN	YRT/I	OL	84,893,096	165,832	168,616	274,644	0	0	0	0
65676	35-0472300	07/01/1951	Lincoln National Life Insurance Company	IN	YRT/I	XXXL	75,482,582	59,621	69,714	414	0	0	0	0
65676	35-0472300	11/01/1966	Lincoln National Life Insurance Company	IN	YRT/I	OL	35,923,900	463,839	519,344	538,035	0	0	0	0
65676	35-0472300	09/01/1986	Lincoln National Life Insurance Company	IN	YRT/I	OL	466,062	18,871	25,960	40,482	0	0	0	0
65676	35-0472300	09/01/1987	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,302,946	31,439	39,119	52,704	0	0	0	0
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	OL	2,418,115	116,720	107,547	186,511	0	0	0	0
65676	35-0472300	01/01/1990	Lincoln National Life Insurance Company	IN	YRT/I	OL	7,519,201	845,611	781,495	830,557	0	0	0	0
65676	35-0472300	10/01/1977	Lincoln National Life Insurance Company	IN	CO/I	OL	1,176,988,992	8,835,953	8,167,303	2,017,074	0	0	0	0
65676	35-0472300	10/01/1977	Lincoln National Life Insurance Company	IN	CO/I	XXXL	342,961,439	23,192,566	24,086,712	587,753	0	0	0	0
65676	35-0472300	10/01/1980	Lincoln National Life Insurance Company	IN	YRT/I	AXXX	2,291,439	13,415	14,846	32,542	0	0	0	0
65676	35-0472300	10/01/1980	Lincoln National Life Insurance Company	IN	YRT/I	OL	14,813,851	106,388	104,048	210,380	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	OTH/I	ADB	0	1,196	1,170	1,769	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	CO/I	OL	4,238,000	47,418	37,694	40,502	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	CO/I	XXXL	3,008,625	15,528	18,842	28,753	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	YRT/I	AXXX	17,952,763	154,312	110,636	237,444	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	YRT/I	OL	42,665,158	1,035,157	1,124,420	564,291	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	YRT/I	XXXL	33,824	55	122	447	0	0	0	0
65978	13-5581829	12/15/1990	Metropolitan Life Insurance Company	NY	CO/I	FA	0	113,287	181,820	0	0	0	0	0
66346	58-0828824	09/08/1997	Munich American Reassurance Company	GA	CO/I	OL	102,219,552	1,603,077	1,745,533	1,785,290	0	0	0	0
66346	58-0828824	09/08/1997	Munich American Reassurance Company	GA	CO/I	XXXL	47,147,404	360,641	336,794	65,688	0	0	0	0
66346	58-0828824	02/05/1975	Munich American Reassurance Company	GA	YRT/I	OL	82,506,444	1,783,626	1,782,099	1,034,575	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	02/05/1975	Munich American Reassurance Company	GA	YRT/I	AXXX	57,943,794	1,239,551	1,180,817	1,659,899	0	0	0	0
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	CO/I	OL	33,868,777	300,081	307,152	455,875	0	0	0	0
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	YRT/I	AXXX	13,295,932	268,834	255,725	264,773	0	0	0	0
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	YRT/I	OL	28,544,975	326,894	342,067	568,441	0	0	0	0
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	OTH/I	ADB	0	41	59	131	0	0	0	0
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	CO/I	OL	100,000	40,350	8,742	9,310	0	0	0	0
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	YRT/I	OL	1,447,598	31,946	30,734	52,997	0	0	0	0
93734	43-1240953	07/01/2003	Nassau Life and Annuity Company	CT	CO/I	OL	7,767,042	2,938,802	3,176,715	364,438	0	0	0	0
66540	84-6024157	09/01/1985	National Farmers Union Life Insurance Company	TX	CO/I	OL	1,590,076	2,384,625	2,477,767	1,400	0	0	0	0
66974	36-2428931	11/30/1999	North American Company for Life And Health Insurance	IA	CO/G	OA	0	64,361,301	71,026,229	500,970	0	0	0	0
88099	75-1608507	02/02/1976	Optimum Re Insurance Company	TX	CO/I	OL	930,000	49,420	58,960	24,415	0	0	0	0
88099	75-1608507	06/01/1980	Optimum Re Insurance Company	TX	CO/I	OL	3,851,800	47,420	53,800	48,376	0	0	0	0
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	CO/I	OL	32,905,841	336,471	344,689	503,615	0	0	0	0
88099	75-1608507	08/01/1974	Optimum Re Insurance Company	TX	YRT/I	OL	2,282,434	34,180	33,206	10,804	0	0	0	0
88099	75-1608507	10/30/1978	Optimum Re Insurance Company	TX	YRT/I	OL	2,674,862	62,880	67,709	63,287	0	0	0	0
88099	75-1608507	11/01/1988	Optimum Re Insurance Company	TX	YRT/I	OL	9,838,755	522,839	478,310	11,354	0	0	0	0
88099	75-1608507	01/01/1990	Optimum Re Insurance Company	TX	YRT/I	OL	6,180,282	102,433	107,697	2,482,393	0	0	0	0
88099	75-1608507	09/01/1990	Optimum Re Insurance Company	TX	YRT/I	OL	1,948,385	18,815	19,135	397,352	0	0	0	0
88099	75-1608507	05/01/1994	Optimum Re Insurance Company	TX	YRT/I	OL	332,876	2,326	2,098	0	0	0	0	0
88099	75-1608507	09/01/1984	Optimum Re Insurance Company	TX	YRT/I	OL	2,308,571	91,701	138,733	0	0	0	0	0
88099	75-1608507	09/01/1986	Optimum Re Insurance Company	TX	YRT/I	OL	917,092	28,145	40,062	0	0	0	0	0
88099	75-1608507	09/01/1987	Optimum Re Insurance Company	TX	YRT/I	OL	7,462,515	566,472	527,265	0	0	0	0	0
88099	75-1608507	09/01/1996	Optimum Re Insurance Company	TX	YRT/I	OL	244,996	4,317	3,993	0	0	0	0	0
88099	75-1608507	01/01/1982	Optimum Re Insurance Company	TX	YRT/I	OL	239,078	11,301	12,495	0	0	0	0	0
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	YRT/I	OL	6,855,878	72,872	73,709	71,385	0	0	0	0
88099	75-1608507	06/01/1991	Optimum Re Insurance Company	TX	YRT/I	OL	57,500	0	0	3,771	0	0	0	0
76112	86-0216483	10/01/1991	Oxford Life Insurance Company	AZ	CO/I	OA	0	4,881,904	5,336,400	0	0	0	0	0
67466	95-1079000	07/29/2002	Pacific Life Insurance Company	NE	CO/I	XXXL	940,029,984	62,528,416	65,131,842	1,800,139	0	0	0	0
67466	95-1079000	07/29/2002	Pacific Life Insurance Company	NE	CO/I	OL	371,045	163,306	144,871	0	0	0	0	0
67466	95-1079000	09/08/1997	Pacific Life Insurance Company	NE	CO/I	OL	4,343,115	58,815	65,069	80,372	0	0	0	0
67466	95-1079000	04/01/1982	Pacific Life Insurance Company	NE	YRT/I	OL	12,031,534	585,669	542,754	581,469	0	0	0	0
67466	95-1079000	04/01/1982	Pacific Life Insurance Company	NE	YRT/I	AXXX	1,183,597	26,789	68,505	17,000	0	0	0	0
68241	22-1211670	12/01/1981	Prudential Insurance Company of America	NJ	YRT/I	OL	0	0	0	2,240	0	0	0	0
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	CO/G	OA	0	3,316,141	3,793,447	0	0	0	0	0
93572	43-1235868	05/01/2000	RGA Reinsurance Company	MO	CO/I	OA	0	39,194,621	45,493,905	110,965	0	0	0	0
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	CO/I	OL	1,325,635	66,032	66,423	169,461	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	CO/I	OL	0	0	93,589	0	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	CO/I	XXXL	1,069,081	24,195	56,315	17,859	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	CO/I	AXXX	500,000	20,965	19,192	10,317	0	0	0	0
93572	43-1235868	04/15/1993	RGA Reinsurance Company	MO	CO/I	OL	3,336,487	59,875	60,916	56,904	0	0	0	0
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	CO/I	OL	0	0	1,092	0	0	0	0	0
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	CO/I	XXXL	184,576	3,838	3,935	1,428,679	0	0	0	0
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXL	162,041	2,576	3,606	0	0	0	0	0
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	CO/I	OL	0	1,082	965	1,046	0	0	0	0
93572	43-1235868	06/01/1996	RGA Reinsurance Company	MO	CO/I	OL	9,160,756	101,338	105,193	275,776	0	0	0	0
93572	43-1235868	06/01/1996	RGA Reinsurance Company	MO	CO/I	XXXL	1,525,326	29,233	34,409	6,066	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	OL	347,207,915	5,136,141	5,857,403	1,386,388	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	4,015,466	54,911	65,303	51,747	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	7,557,913	74,203	98,395	187,366	0	0	0	0
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	CO/I	OL	240,787,340	4,035,308	4,505,245	3,246,415	0	0	0	0
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	CO/I	XXXL	1,203,840,970	63,086,557	66,728,469	2,963,825	0	0	0	0
93572	43-1235868	02/15/1981	RGA Reinsurance Company	MO	YRT/I	OL	1,610,052	29,319	26,225	52,131	0	0	0	0
93572	43-1235868	08/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	259,482	11,069	15,349	24,203	0	0	0	0
93572	43-1235868	08/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	461,577	13,292	14,456	18,831	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	279,391,358	4,717,286	4,739,436	6,566,143	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	XXXL	5,307,386	52,436	47,075	0	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	AXXX	159,499,665	2,475,497	2,595,475	3,121,841	0	0	0	0
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	YRT/I	OL	3,285,112	105,350	100,901	251,566	0	0	0	0
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	3,188,711	117,205	126,701	0	0	0	0	0
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	705,945	20,669	19,469	26,009	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	97,251	3,733	3,197	17,910	0	0	0	0
93572	43-1235868	10/23/1995	RGA Reinsurance Company	MO	YRT/I	OL	9,800	187	173	481	0	0	0	0
93572	43-1235868	02/28/1996	RGA Reinsurance Company	MO	YRT/I	OL	99,286	724	660	1,536	0	0	0	0
93572	43-1235868	12/02/1996	RGA Reinsurance Company	MO	YRT/I	OL	947,032	41,578	36,792	196,344	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	825,000	17,828	15,998	15,702	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	4,167,450	143,798	183,892	405,860	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	1,503,136	41,047	44,999	(4,478)	0	0	0	0
93572	43-1235868	04/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	17,710	975	888	639	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	CO/I	OL	345,806,884	3,665,709	3,739,749	1,078,306	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	CO/I	XXXL	2,383,836,354	73,413,141	83,354,264	7,433,357	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	YRT/I	AXXX	38,911,239	332,540	364,158	2,116,038	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	144,193,258	4,474,695	4,678,208	7,841,396	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	OTH/I	ADB	0	115	115	228	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	AXXX	67,045,907	752,893	565,832	697,699	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	8,341,133	74,319	237,164	86,800	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL	0	0	1,933	0	0	0	0	0
64688	75-6020048	07/29/2002	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	OL	0	92,214	101,234	0	0	0	0	0
64688	75-6020048	12/31/1986	SCOR Global Life Americas Reinsurance Company	DE	CO/G	OL	896,960	437,614	474,838	0	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	50,698	21,960	15,369	28,299	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	234,421,679	15,759,360	16,191,241	390,426	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL	270,000	903	821	9,897	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	31,388,149	438,147	423,195	272,333	0	0	0	0
64688	75-6020048	08/01/1990	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	571,590	12,233	11,112	24,665	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	145,547,945	1,896,350	2,085,942	1,141,995	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	482,046	55,243	53,673	908	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	444,737,427	22,740,282	23,883,008	1,004,030	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,796,572	32,208	37,088	16,848	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	7,389,672	194,615	185,125	134,817	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	3,991,087	23,836	23,645	14,100	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	898,749	15,753	19,892	26,052	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	433,373,426	3,725,821	3,435,331	888,599	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	61,018,037	3,421,278	3,556,210	125,113	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	5,443,356	31,760	31,880	124,373	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	6,231,988	68,770	63,861	142,392	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	801,693,938	23,375,830	27,623,803	1,602,113	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	16,885,512	454,748	411,915	491,223	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	10,401,361	77,939	74,791	302,590	0	0	0	0
68675	48-0409770	06/01/1991	Security Benefit Life Insurance Company	KS	YRT/I	OL	240,000	0	0	11,375	0	0	0	0
68713	84-0499703	03/01/1992	Security Life of Denver Insurance Company	CO	CO/I	OL	1,062,949,866	13,749,424	12,789,567	1,710,891	0	0	0	0
68713	84-0499703	03/01/1992	Security Life of Denver Insurance Company	CO	CO/I	XXXL	137,922	10,230	10,929	239	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	CO/I	OL	196,678,605	2,907,188	3,412,690	667,263	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	CO/I	XXXL	44,890	1,491	1,634	1,585	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	CO/I	XXXL	531,687	5,457	6,604	7,936	0	0	0	0
68713	84-0499703	10/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	OL	81,073,919	1,048,454	1,106,955	1,360,138	0	0	0	0
68713	84-0499703	10/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	9,728,591	323,289	374,991	535,401	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	170,000	3,852	3,485	0	0	0	0	0
68713	84-0499703	09/01/1992	Security Life of Denver Insurance Company	CO	CO/I	OL	23,503,427	229,288	228,850	95,226	0	0	0	0
68713	84-0499703	09/01/1992	Security Life of Denver Insurance Company	CO	CO/I	XXXL	185,194,317	11,775,669	13,252,799	750,332	0	0	0	0
68713	84-0499703	01/01/1965	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	149,886,084	67,264,156	66,959,472	4,448,642	0	0	0	0
68713	84-0499703	01/01/1965	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,950,283	128,465	141,380	117,135	0	0	0	0
68713	84-0499703	04/28/2000	Security Life of Denver Insurance Company	CO	ACO/I	OA	0	6,434,877	7,233,749	0	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	CO/I	OL	51,722,967	40,607,587	40,345,682	0	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	07/01/2002	Security Life of Denver Insurance Company	CO	CO/I	OL	28,284,244	25,582,597	25,594,093	0	0	0	0	0
82627	06-0839705	10/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,457,504,935	19,689,566	18,810,052	4,738,537	0	0	0	0
82627	06-0839705	10/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	1,132,915,985	49,653,026	53,189,562	4,814,768	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	CO/I	OL	940,918	10,978	11,006	15,415	0	0	0	0
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,082,898	12,009	13,956	287	0	0	0	0
82627	06-0839705	07/22/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	287,902,418	5,704,237	5,996,392	2,701,042	0	0	0	0
82627	06-0839705	07/22/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL	2,653,694	26,218	23,537	276,674	0	0	0	0
82627	06-0839705	07/22/1983	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	177,440,160	3,165,600	3,664,308	3,320,647	0	0	0	0
82627	06-0839705	02/14/1974	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,633,304	31,463	55,209	6,901	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	315,219	4,134	4,134	0	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	76,479	468	468	73,223	0	0	0	0
82627	06-0839705	08/14/1990	Swiss Re Life & Health America Inc	MO	YRT/I	OL	233,537	9,750	9,150	0	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	4,418,780	65,560	61,945	(124)	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	77,839,376	764,159	766,336	1,051,677	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	191,666	4,200	3,917	2,590	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	12,534,379	89,500	101,012	390,101	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	36,706,839	569,815	604,548	1,142,407	0	0	0	0
82627	06-0839705	01/01/1977	Swiss Re Life & Health America Inc	MO	CO/I	OL	138,145,452	2,355,444	2,503,409	2,315,616	0	0	0	0
82627	06-0839705	01/01/1977	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	146,667	3,668	3,434	2,458	0	0	0	0
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	15,680,360	148,784	150,241	819,647	0	0	0	0
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	YRT/I	OL	107,808,218	5,607,875	5,059,914	5,732,440	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,261,837,576	9,918,543	9,211,981	2,621,374	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	3,008,858,178	99,123,179	110,454,634	6,250,679	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	31,950,276	530,439	491,141	658,700	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	46,744,320	616,177	584,747	963,701	0	0	0	0
82627	06-0839705	10/15/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,024,291	84,669	83,265	29,281	0	0	0	0
86231	39-0989781	06/01/1986	Transamerica Life Insurance Company	IA	CO/I	OL	300,000	0	0	663	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	CO/I	OL	3,533,452	7,987	8,147	30,384	0	0	0	0
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	CO/I	OL	0	0	2,972	1,893	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Insurance Company	IA	CO/I	OL	312,500	3,324	7,257	8,011	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Insurance Company	IA	CO/I	XXXL	138,206,907	1,362,866	2,380,022	1,268,979	0	0	0	0
86231	39-0989781	04/01/1993	Transamerica Life Insurance Company	IA	CO/I	OL	2,071,908	17,671	23,793	52,573	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	CO/I	XXXL	369,152	7,676	7,871	2,337	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	CO/I	OL	0	0	1,092	0	0	0	0	0
86231	39-0989781	07/01/1969	Transamerica Life Insurance Company	IA	YRT/I	OL	18,030,755	845,114	776,182	511,339	0	0	0	0
86231	39-0989781	07/01/1969	Transamerica Life Insurance Company	IA	YRT/I	AXXX	16,151,049	238,909	230,077	163,427	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	YRT/I	OL	0	0	793	13,503	0	0	0	0
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	YRT/I	OL	41,875,990	547,566	616,412	605,498	0	0	0	0
86231	39-0989781	12/01/1981	Transamerica Life Insurance Company	IA	YRT/I	OL	562,345	2,192	2,197	549	0	0	0	0
86231	39-0989781	01/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	302,427	3,161	6,576	7,730	0	0	0	0
86231	39-0989781	09/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	252,311	13,053	12,037	0	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	130,536	1,820	1,706	0	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	YRT/I	XXXL	324,083	5,152	7,211	0	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	CO/I	OL	33,075,650	358,836	352,744	109,818	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	CO/I	XXXL	637,177,439	30,404,211	35,754,583	2,115,555	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	YRT/I	AXXX	11,317,481	68,013	70,367	269,837	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	YRT/I	OL	30,228,149	482,655	471,606	738,258	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	OTH/I	ADB	0	162	194	178	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	CO/I	OL	532,750	4,067	3,969	5,794	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	CO/I	XXXL	713,062	3,482	4,078	7,755	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	YRT/I	AXXX	1,427,456	7,404	5,548	29,877	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	3,491,542	93,764	103,309	73,078	0	0	0	0
62413	36-0947200	01/01/1984	Wilcac Life Insurance Company	IL	CO/I	OL	7,031,561	4,223,654	4,467,911	56,438	0	0	0	0
66133	41-1760577	11/22/2000	Wilton Reassurance Company	MN	CO/I	XXXL	359,961	1,954	1,706	3,655	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							28,504,424,731	1,061,327,103	1,124,812,569	148,906,794	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							28,504,424,731	1,061,327,103	1,124,812,569	148,906,794	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1199999. Total General Account Authorized							33,797,751,393	1,567,151,063	1,525,277,758	288,882,414	0	0	0	387,718,118
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	CO/I	OA	0	905,997	632,905	0	0	0	0	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	CO/I	OL	67,290,869	2,682,344	3,092,026	0	0	0	0	0
87572	23-2038295	10/24/1988	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	0	(2,657)	0	0	0	0
87572	23-2038295	10/01/1991	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	0	513	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	0	456	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (U.S.) Inc	DE	CO/I	XXXL	0	0	0	212	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	0	(9,348)	0	0	0	0
87572	23-2038295	10/24/1988	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	0	46	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	YRT/I	AXXX	0	0	0	(10,235)	0	0	0	0
87572	23-2038295	05/26/1981	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	0	121	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							67,290,869	3,588,341	3,724,931	(20,892)	0	0	0	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	CO/I	VA	0	657,055	1,146,443	9,223,767	0	0	0	0
00000	AA-3190526	01/01/1986	Manulife Reinsurance Corp USA	CAN	YRT/I	OL	0	0	0	374,758	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	BMU	CO/I	OA	0	481,077	549,361	0	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	BMU	CO/I	OL	19,518,837	14,301,018	15,910,160	0	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							19,518,837	15,439,150	17,605,964	9,598,525	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							86,809,706	19,027,491	21,330,895	9,577,633	0	0	0	0
2299999. Total General Account Unauthorized							86,809,706	19,027,491	21,330,895	9,577,633	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	COFW/I	FA	0	6,659,624,003	7,900,835,314	(2,959,585)	0	0	0	6,711,535,110
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	COFW/G	FA	0	839,245,533	971,516,210	(368,059)	0	0	0	845,787,368
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	COFW/I	IA	0	7,267,721,937	9,071,855,419	(20,062,122)	0	0	0	7,324,373,107
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	COFW/G	IA	0	424,869,605	523,992,096	(1,165,035)	0	0	0	428,181,422
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/G	OL	231,973,369	469,559	513,715	2,857,287	0	0	0	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	OL	3,059,622,430	526,154,099	557,486,565	11,019,606	0	0	0	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	SC	0	6,332,775	6,982,332	737,230	0	0	0	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	FA	0	32,691,488	35,618,430	5,782,650	0	0	0	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	OA	0	27,217,460	28,366,464	1,372,319	0	0	0	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	XXXL	303,794,013	5,800,645	7,205,663	10,818,118	0	0	0	86,510,391
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	OL	4,398,621,140	3,673,467,305	3,691,730,019	15,990,041	0	0	0	3,466,498,847
00000	CR-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	CO/I	XXXL	10,195,802	89,462	82,356	22,970	0	0	0	0
00000	CR-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	YRT/I	OL	28,038,501	344,893	337,351	0	0	0	0	0
00000	CR-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	YRT/I	AXXX	49,432,182	732,595	724,881	716,716	0	0	0	0
00000	CR-3191315	02/01/2001	XL Bermuda Ltd	BMU	CO/I	OL	100,882	49,056	48,161	58	0	0	0	0
00000	CR-3191315	02/01/2001	XL Bermuda Ltd	BMU	CO/I	XXXL	775,968,210	42,065,488	44,813,623	3,316,184	0	0	0	0
00000	CR-3191315	02/01/2001	XL Bermuda Ltd	BMU	YRT/I	OL	2,008,542	28,873	29,263	24,554	0	0	0	0
00000	CR-3191315	02/01/2001	XL Bermuda Ltd	BMU	YRT/I	AXXX	832,070	16,823	16,012	20,583	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							8,860,587,141	19,506,921,599	22,842,153,874	28,123,515	0	0	0	18,862,886,244
3299999. Total General Account - Certified Non-Affiliates							8,860,587,141	19,506,921,599	22,842,153,874	28,123,515	0	0	0	18,862,886,244
3399999. Total General Account Certified							8,860,587,141	19,506,921,599	22,842,153,874	28,123,515	0	0	0	18,862,886,244
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
00000	RJ-1460100	12/31/2024	New Reinsurance Company Ltd.	CHE	COFW/I	FA	0	43,919,693	0	43,919,693	0	0	0	0
4299999. General Account - Reciprocal Jurisdiction Non-U.S. Non-Affiliates							0	43,919,693	0	43,919,693	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	43,919,693	0	43,919,693	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	43,919,693	0	43,919,693	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							42,745,148,240	21,137,019,846	24,388,762,527	370,503,255	0	0	0	19,250,604,362

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	COMB/I	OA	0	0	0	0	0	0	42,958,211	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	COMB/G	OA	0	0	0	0	0	0	17,242,307	0
6499999. Separate Accounts - Unauthorized U.S. Non-Affiliates							0	0	0	0	0	0	60,200,518	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	60,200,518	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	60,200,518	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	60,200,518	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							33,865,042,262	1,570,739,404	1,529,002,689	288,861,522	0	0	60,200,518	387,718,118
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							8,880,105,978	19,566,280,442	22,859,759,838	81,641,733	0	0	0	18,862,886,244
9999999 - Totals							42,745,148,240	21,137,019,846	24,388,762,527	370,503,255	0	0	60,200,518	19,250,604,362

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
80659	82-4533188	11/01/1973	Canada Life Assurance Company, US Branch	MI	OTH/I	STDI	(55)	0	0	0	0	0	0
80659	82-4533188	11/01/1973	Canada Life Assurance Company, US Branch	MI	OTH/I	LTDI	(55)	0	0	0	0	0	0
61735	75-0916066	02/28/1993	Central Security Life Insurance Company	TX	QA/I	OM	214	6	0	0	0	0	0
20443	36-2114545	04/30/2004	Continental Casualty Company	IL	QA/I	LTC	13,303,104	4,113,571	395,059,284	0	0	0	0
71404	47-0463747	09/01/1995	Continental General Insurance	TX	QA/I	OM	3,651	0	0	0	0	0	0
68276	48-1024691	03/01/1993	Employers Reassurance Corporation	KS	QA/I	LTC	884,587	176,731	135,143,807	0	0	0	0
88340	59-2859797	05/01/1998	Hannover Life Reassurance Company of America	FL	QA/I	LTC	817,758	169,070	16,743,988	0	0	0	0
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	QA/I	STDI	162	0	105	0	0	0	0
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	QA/I	LTDI	196,855	44,465	59,172,550	0	0	0	0
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	0	193	0	0	0	0	0
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	QA/I	STDI	1,221	237	2,362	0	0	0	0
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	QA/I	LTDI	107,235	45,783	577,883	0	0	0	0
19445	25-0687550	03/14/2002	National Union Fire Insurance Company	PA	QA/G	OM	58,968	3,418	70,407	0	0	0	0
68136	63-0169720	12/23/1974	Protective Life Insurance Company	TN	QA/I	STDI	385	84	794	0	0	0	0
82627	06-0839705	09/01/1991	Swiss Re Life & Health America Inc.	MO	QA/I	LTDI	0	0	8,098,584	0	0	0	0
39845	48-0921045	01/01/1990	Westport Insurance Corporation	MO	OTH/I	LTDI	83,757	30,021	9,794,177	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							15,457,787	4,583,579	624,663,941	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							15,457,787	4,583,579	624,663,941	0	0	0	0
1199999. Total General Account Authorized							15,457,787	4,583,579	624,663,941	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	STDI	24,254	1,686	13,008	0	0	0	3,333
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	LTDI	5,914,720	815,597	309,677,344	0	0	0	79,348,654
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	SD	2,470,098	281,135	20,348,710	0	0	0	5,213,952
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	STM	13,981	1,397	74,657	0	0	0	19,129
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	LB	32,064	2,465	138,223	0	0	0	35,417
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	CMM	249	26	6,763	0	0	0	1,733
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	OH	2,422	1,956	6,539	0	0	0	1,675
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	LTC	399,251	72,843	6,324,607	0	0	0	1,620,555
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	OH	626	92	4,011	0	0	0	1,028
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/G	LTDI	1,786	218	1,033,893	0	0	0	264,915
3199999. General Account - Certified Non-U.S. Non-Affiliates							8,859,451	1,177,415	337,627,755	0	0	0	86,510,391
3299999. Total General Account - Certified Non-Affiliates							8,859,451	1,177,415	337,627,755	0	0	0	86,510,391
3399999. Total General Account Certified							8,859,451	1,177,415	337,627,755	0	0	0	86,510,391
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							24,317,238	5,760,994	962,291,696	0	0	0	86,510,391
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							15,457,787	4,583,579	624,663,941	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							8,859,451	1,177,415	337,627,755	0	0	0	86,510,391
9999999 - Totals							24,317,238	5,760,994	962,291,696	0	0	0	86,510,391

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
...93548	..06-1045829	07/01/2002	PHL Variable Insurance Company	3,588,341	0	0	3,588,341	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				3,588,341	0	0	3,588,341	0	XXX	0	0	0	0	0
...00000	..AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	657,055	2,072,595	0	2,729,650	1,114,000	0001	2,494,606	0	0	0	2,729,650
...00000	..AA-3190829	03/31/2004	Markel Bermuda Ltd	14,782,095	0	0	14,782,095	0		23,736,051	0	0	0	14,782,095
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				15,439,150	2,072,595	0	17,511,745	1,114,000	XXX	26,230,657	0	0	0	17,511,745
1099999. Total General Account - Life and Annuity Non-Affiliates				19,027,491	2,072,595	0	21,100,086	1,114,000	XXX	26,230,657	0	0	0	17,511,745
1199999. Total General Account Life and Annuity				19,027,491	2,072,595	0	21,100,086	1,114,000	XXX	26,230,657	0	0	0	17,511,745
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				19,027,491	2,072,595	0	21,100,086	1,114,000	XXX	26,230,657	0	0	0	17,511,745
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				3,588,341	0	0	3,588,341	0	XXX	0	0	0	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				15,439,150	2,072,595	0	17,511,745	1,114,000	XXX	26,230,657	0	0	0	17,511,745
9999999 - Totals				19,027,491	2,072,595	0	21,100,086	1,114,000	XXX	26,230,657	0	0	0	17,511,745

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	121000248	Wells Fargo Bank N.A.	113,257
0001	2	021000089	Citibank, N.A.	113,257
0001	2	021000021	JP Morgan Chase	113,257
0001	2	026009593	Bank of America, N.A.	113,257
0001	2	026002574	Barclays Bank Plc	81,693
0001	2	021001088	HSBC Bank USA N.A.	81,693
0001	2	026004093	Royal Bank of Canada	81,693
0001	2	021000018	The Bank of New York Mellon	57,557
0001	2	026002561	Standard Chartered Bank	57,557
0001	2	011000028	State Street Bank and Trust Company	57,557
0001	2	026002532	The Bank of Nova Scotia, New York Agency	57,557
0001	2	026009632	MUFG Bank Ltd New York Branch	37,133
0001	2	121000248	Wells Fargo Bank N.A. as Fronting Bank for ING Bank N.V., London Branch	37,133
0001	2	026009917	Australia and New Zealand Banking Group Limited	37,133
0001	2	026014601	Goldman Sachs Bank USA	37,133
0001	2	043000096	PNC Bank National Association	37,133

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - Life and Annuity Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	3	.06/11/2020	20.0	15,191,461	201,739	6,091	15,399,291	4,988	15,394,303	3,078,861	0	1,050,000	0001	63,629	14,379,118	0	15,492,747	100.6	100.0	15,394,303	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	2	.09/08/2020	10.0	4,272,133	67,423	12,411	4,351,967	0	4,351,967	435,197	0	0		838,646	3,553,009	0	4,391,655	100.9	100.0	4,351,967	0
00000	CR-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	3	.05/30/2019	20.0	1,167	126	0	1,293	0	1,293	259	0	1,950	0002	0	0	0	1,950	150.8	100.0	1,293	0
00000	CR-3191315	02/01/2001	XL Bermuda Ltd.	BMU	2	.05/09/2019	10.0	42,160	2,076	0	44,236	0	44,236	4,424	0	46,000	0003	0	0	0	46,000	104.0	100.0	44,236	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								19,506,921	271,364	18,502	19,796,787	4,988	19,791,799	3,518,740	0	1,097,950	XXX	902,275	17,932,127	0	19,932,352	XXX	XXX	19,791,799	0
1099999. Total General Account - Life and Annuity Non-Affiliates								19,506,921	271,364	18,502	19,796,787	4,988	19,791,799	3,518,740	0	1,097,950	XXX	902,275	17,932,127	0	19,932,352	XXX	XXX	19,791,799	0
1199999. Total General Account Life and Annuity								19,506,921	271,364	18,502	19,796,787	4,988	19,791,799	3,518,740	0	1,097,950	XXX	902,275	17,932,127	0	19,932,352	XXX	XXX	19,791,799	0
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - Accident and Health Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	CR-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	2	.09/08/2020	10.0	338,805	9,641	0	348,446	0	348,446	34,845	0	0		253,516	112,644	0	366,160	105.1	100.0	348,446	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates								338,805	9,641	0	348,446	0	348,446	34,845	0	0	XXX	253,516	112,644	0	366,160	XXX	XXX	348,446	0
2199999. Total General Account - Accident and Health Non-Affiliates								338,805	9,641	0	348,446	0	348,446	34,845	0	0	XXX	253,516	112,644	0	366,160	XXX	XXX	348,446	0
2299999. Total General Account Accident and Health								338,805	9,641	0	348,446	0	348,446	34,845	0	0	XXX	253,516	112,644	0	366,160	XXX	XXX	348,446	0
2399999. Total General Account								19,845,726	281,005	18,502	20,145,233	4,988	20,140,245	3,553,584	0	1,097,950	XXX	1,155,791	18,044,771	0	20,298,512	XXX	XXX	20,140,245	0
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								19,845,726	281,005	18,502	20,145,233	4,988	20,140,245	3,553,584	0	1,097,950	XXX	1,155,791	18,044,771	0	20,298,512	XXX	XXX	20,140,245	0
9999999 - Totals								19,845,726	281,005	18,502	20,145,233	4,988	20,140,245	3,553,584	0	1,097,950	XXX	1,155,791	18,044,771	0	20,298,512	XXX	XXX	20,140,245	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026008073	Credit Agricole Corporate and Investment Bank, NY Branch	400,000
0001	1	026004226	Societe Generale	500,000
0001	1	026009674	Sumitomo Mitsui Banking Corp	150,000
0002	1	121000248	Wells Fargo Bank N.A.	1,050
0002	1	121000248	Wells Fargo Bank N.A.	900
0003	2	026007689	BNP Paribas, NY Branch	8,057
0003	2	026008073	Credit Agricole Corporate and Investment Bank, NY Branch	10,841
0003	2	026003780	Deutsche Bank AG, NY Branch	13,185
0003	2	021001088	HSBC Bank USA N.A.	8,057
0003	2	026004226	Societe Generale, NY Branch	5,860

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2024	2 2023	3 2022	4 2021	5 2020
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	394,820	237,559	298,198	401,116	27,146,170
2.	Commissions and reinsurance expense allowances	1,332,091	54,250	56,511	67,993	1,236,333
3.	Contract claims	1,474,085	1,249,948	1,553,035	1,558,064	1,268,300
4.	Surrender benefits and withdrawals for life contracts	3,527,844	3,611,279	2,710,952	2,000,985	194,681
5.	Dividends to policyholders and refunds to members	40	47	46	0	50
6.	Reserve adjustments on reinsurance ceded	0	0	0	0	0
7.	Increase in aggregate reserve for life and accident and health contracts	(3,311,269)	(3,727,954)	(2,953,146)	(1,816,302)	25,197,996
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	51,522	51,484	72,482	(22,812)	78,854
9.	Aggregate reserves for life and accident and health contracts	21,950,061	25,261,331	28,989,285	31,942,431	33,758,732
10.	Liability for deposit-type contracts	155,011	140,643	119,358	96,763	73,942
11.	Contract claims unpaid	173,551	152,267	202,251	186,321	169,340
12.	Amounts recoverable on reinsurance	217,979	232,891	316,700	310,695	287,219
13.	Experience rating refunds due or unpaid	85	68	68	88	71
14.	Policyholders' dividends and refunds to members (not included in Line 10)	3,967	4,046	4,054	414	4,230
15.	Commissions and reinsurance expense allowances due	1,668	948	2,439	2,216	2,387
16.	Unauthorized reinsurance offset	3,588	0	33,126	37,080	33,889
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	0	3,637,906	3,626,685
19.	Letters of credit (L)	1,114	0	0	153,478	446,839
20.	Trust agreements (T)	26,231	22,739	29,214	1,449,891	1,580,684
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	18,044,771	19,938,026	22,940,061	25,368,476	28,155,618
24.	Letters of credit (L)	1,097,950	1,255,950	1,285,191	1,187,742	1,200,000
25.	Trust agreements (T)	1,155,791	1,303,012	1,553,298	312,614	65,408
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	52,564,335,548	972,354	52,565,307,902
2.	Reinsurance (Line 16)	5,180,132,905	(5,296,442,870)	(116,309,965)
3.	Premiums and considerations (Line 15)	222,835,721	51,521,909	274,357,630
4.	Net credit for ceded reinsurance	XXX	23,891,254,588	23,891,254,588
5.	All other admitted assets (balance)	1,722,195,187	0	1,722,195,187
6.	Total assets excluding Separate Accounts (Line 26)	59,689,499,361	18,647,305,981	78,336,805,342
7.	Separate Account assets (Line 27)	221,589,230,898	0	221,589,230,898
8.	Total assets (Line 28)	281,278,730,259	18,647,305,981	299,926,036,240
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	24,826,823,708	21,950,061,334	46,776,885,042
10.	Liability for deposit-type contracts (Line 3)	8,940,588,720	155,011,200	9,095,599,920
11.	Claim reserves (Line 4)	706,917,507	173,550,875	880,468,382
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	7,772,055	3,967,327	11,739,382
13.	Premium & annuity considerations received in advance (Line 8)	1,950,473	1,370,759	3,321,232
14.	Other contract liabilities (Line 9)	(21,939,562)	33,968,854	12,029,292
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	3,588,341	(3,588,341)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	3,666,056,762	(3,666,056,762)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	17,153,710,388	(979,265)	17,152,731,123
20.	Total liabilities excluding Separate Accounts (Line 26)	55,285,468,392	18,647,305,981	73,932,774,373
21.	Separate Account liabilities (Line 27)	221,589,230,898	0	221,589,230,898
22.	Total liabilities (Line 28)	276,874,699,290	18,647,305,981	295,522,005,271
23.	Capital & surplus (Line 38)	4,404,030,969	XXX	4,404,030,969
24.	Total liabilities, capital & surplus (Line 39)	281,278,730,259	18,647,305,981	299,926,036,240
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	21,950,061,334		
26.	Claim reserves	173,550,875		
27.	Policyholder dividends/reserves	3,967,327		
28.	Premium & annuity considerations received in advance	1,370,759		
29.	Liability for deposit-type contracts	155,011,200		
30.	Other contract liabilities	33,968,854		
31.	Reinsurance ceded assets	5,296,442,870		
32.	Other ceded reinsurance recoverables	(972,354)		
33.	Total ceded reinsurance recoverables	27,613,400,865		
34.	Premiums and considerations	51,521,909		
35.	Reinsurance in unauthorized companies	3,588,341		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	3,666,056,762		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	979,265		
40.	Total ceded reinsurance payable/offsets	3,722,146,277		
41.	Total net credit for ceded reinsurance	23,891,254,588		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	7,528,351	166,034,478	125,723	0	173,688,553	78,000
2. Alaska AK	L	513,135	17,645,234	13,024	0	18,171,393	0
3. Arizona AZ	L	7,986,251	329,901,915	316,651	0	338,204,817	83,419
4. Arkansas AR	L	5,904,848	108,022,657	122,260	0	114,049,765	0
5. California CA	L	52,000,332	1,646,871,746	1,121,620	0	1,699,993,697	163,551
6. Colorado CO	L	6,793,915	255,599,211	220,178	0	262,613,303	0
7. Connecticut CT	L	5,414,666	356,077,853	47,128	0	361,539,647	323,042
8. Delaware DE	L	1,143,315	125,584,968	15,934	0	126,744,217	1,848,038,470
9. District of Columbia DC	L	332,637	33,468,242	16,258	0	33,817,137	0
10. Florida FL	L	33,957,307	1,337,136,400	843,516	0	1,371,937,224	628,438
11. Georgia GA	L	25,917,741	457,441,632	177,512	0	483,536,885	500,000
12. Hawaii HI	L	1,817,395	114,272,673	204,664	0	116,294,732	250,000
13. Idaho ID	L	2,236,901	59,483,003	109,963	0	61,829,868	350,000
14. Illinois IL	L	22,818,674	808,510,832	654,530	0	831,984,035	162,614
15. Indiana IN	L	8,767,901	329,766,625	98,853	0	338,633,379	137,777,369
16. Iowa IA	L	6,075,012	174,306,144	212,240	0	180,593,395	0
17. Kansas KS	L	5,897,395	186,708,208	211,260	0	192,816,863	0
18. Kentucky KY	L	5,466,986	147,172,328	233,893	0	152,873,207	0
19. Louisiana LA	L	9,393,702	196,001,168	161,970	0	205,556,839	0
20. Maine ME	L	856,677	78,195,926	17,141	0	79,069,745	0
21. Maryland MD	L	9,620,440	449,042,165	152,607	0	458,815,212	332,958
22. Massachusetts MA	L	8,320,035	531,442,942	77,794	0	539,840,771	327,903
23. Michigan MI	L	22,457,290	829,149,846	299,208	0	851,906,344	567,250
24. Minnesota MN	L	7,731,574	310,635,535	147,605	0	318,514,714	234,172
25. Mississippi MS	L	3,985,092	98,670,223	106,985	0	102,762,300	0
26. Missouri MO	L	11,509,176	239,918,131	222,956	0	251,650,262	151,771
27. Montana MT	L	1,015,913	32,042,746	42,302	0	33,100,960	50,000
28. Nebraska NE	L	4,666,449	79,472,516	125,003	0	84,263,968	0
29. Nevada NV	L	3,158,503	160,294,233	103,879	0	163,556,615	40,000
30. New Hampshire NH	L	1,590,000	116,233,127	15,219	0	117,838,346	0
31. New Jersey NJ	L	11,923,282	999,059,255	92,824	0	1,011,075,362	11,726,613
32. New Mexico NM	L	2,810,745	53,274,983	291,126	0	56,376,853	0
33. New York NY	N	4,726,098	103,005,943	61,902	0	107,793,944	0
34. North Carolina NC	L	18,345,132	473,927,050	422,927	0	492,695,108	0
35. North Dakota ND	L	1,342,176	41,521,615	89,165	0	42,952,956	0
36. Ohio OH	L	14,775,148	629,305,333	226,123	0	644,306,604	656,084
37. Oklahoma OK	L	5,830,589	127,564,344	173,769	0	133,568,702	0
38. Oregon OR	L	4,224,027	106,634,614	196,031	0	111,054,673	0
39. Pennsylvania PA	L	16,731,472	1,072,774,807	239,137	0	1,089,745,415	200,686
40. Rhode Island RI	L	945,167	86,478,545	19,407	0	87,443,119	0
41. South Carolina SC	L	15,566,611	294,669,539	143,207	0	310,379,356	605,621
42. South Dakota SD	L	1,691,379	49,488,981	114,564	0	51,294,924	0
43. Tennessee TN	L	11,353,044	329,947,061	223,703	0	341,523,808	3,600,000
44. Texas TX	L	35,131,077	1,107,886,069	6,154,646	0	1,149,171,791	157,766
45. Utah UT	L	3,050,879	125,821,569	16,725	0	128,889,174	0
46. Vermont VT	L	360,645	46,855,065	2,658	0	47,218,368	0
47. Virginia VA	L	12,130,085	449,873,473	301,652	0	462,305,210	0
48. Washington WA	L	8,181,490	212,022,220	5,807,205	0	226,010,915	0
49. West Virginia WV	L	1,112,329	73,512,064	115,112	0	74,739,505	0
50. Wisconsin WI	L	7,818,088	383,846,833	129,551	0	391,794,473	0
51. Wyoming WY	L	674,482	24,679,834	21,395	0	25,375,712	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	63,769	0	0	0	63,769	0
54. Puerto Rico PR	N	314,705	1,194,995	290,216	0	1,799,916	0
55. U.S. Virgin Islands VI	N	26,148	5,475,183	0	0	5,501,331	0
56. Northern Mariana Islands MP	N	308	0	0	0	308	0
57. Canada CAN	N	67,543	0	3,422	0	70,965	0
58. Aggregate Other Alien OT	XXX	1,777,537	1,738,020	553	0	3,516,110	0
59. Subtotal	XXX	465,851,566	16,575,660,100	21,354,896	0	17,062,866,562	2,007,005,728
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,014,215	0	0	0	6,014,215	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	11,679,121	0	626,773	0	12,305,894	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	483,544,902	16,575,660,100	21,981,669	0	17,081,186,671	2,007,005,728
96. Plus reinsurance assumed	XXX	90,949,085	797,807,738	1,898,357	0	890,655,180	0
97 Totals (All Business)	XXX	574,493,987	17,373,467,838	23,880,026	0	17,971,841,851	2,007,005,728
98. Less reinsurance ceded	XXX	222,169,168	104,736,318	23,880,026	0	350,785,512	0
99. Totals (All Business) less Reinsurance Ceded	XXX	352,324,819	17,268,731,520	(c) 0	0	17,621,056,339	2,007,005,728
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,777,537	1,738,020	553	0	3,516,110	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,777,537	1,738,020	553	0	3,516,110	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service exisiting business.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

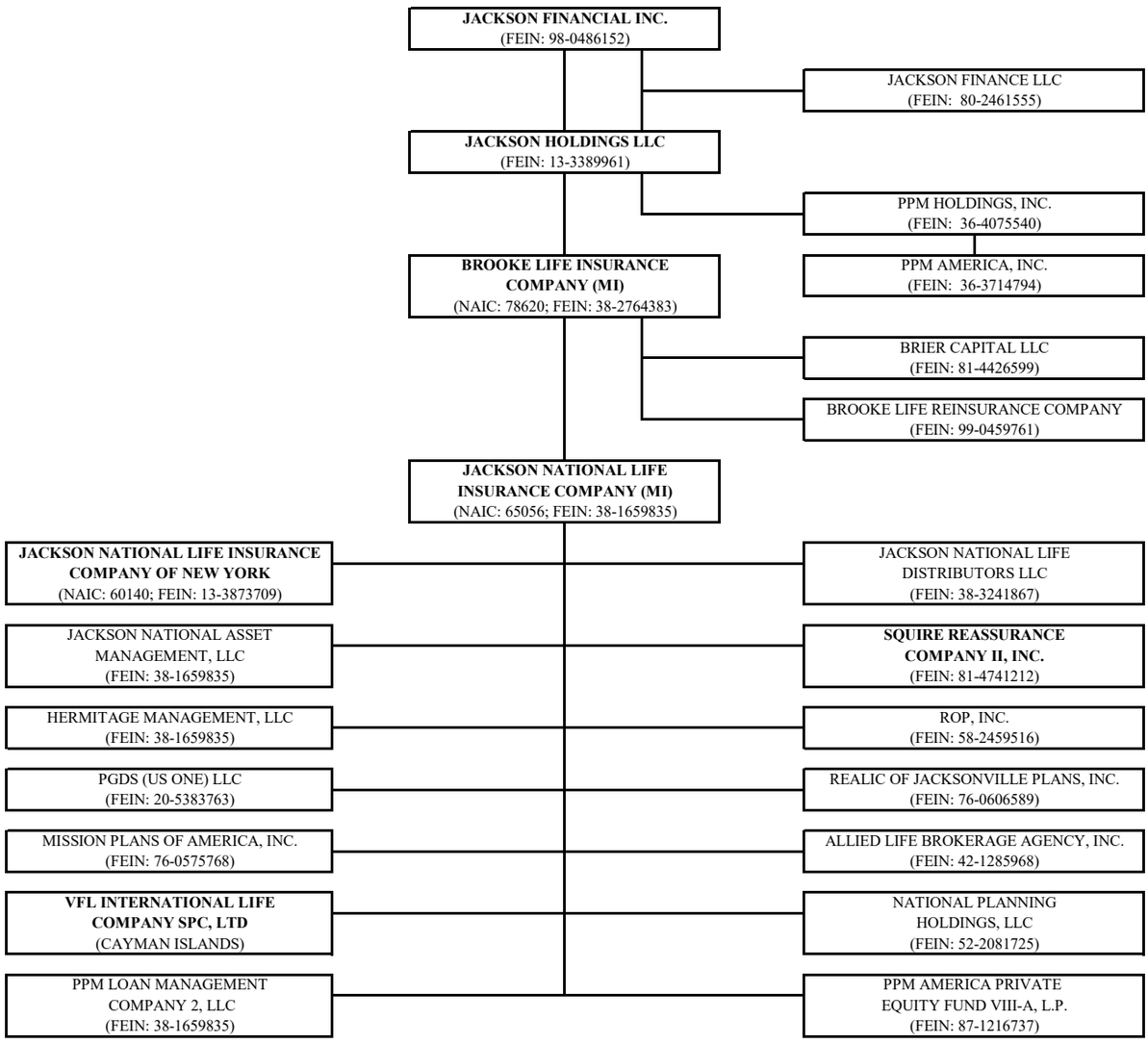
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,528,351	166,034,478	79,543	44,792	78,000	173,765,164
2. Alaska	AK	513,135	17,645,234	2,849	9,781	0	18,170,998
3. Arizona	AZ	7,986,251	329,901,915	61,674	254,072	83,419	338,287,330
4. Arkansas	AR	5,904,848	108,022,657	100,698	20,907	0	114,049,110
5. California	CA	52,000,332	1,646,871,746	758,930	350,938	163,551	1,700,145,497
6. Colorado	CO	6,793,915	255,599,211	92,844	125,165	0	262,611,135
7. Connecticut	CT	5,414,666	356,077,853	43,688	2,850	323,042	361,862,099
8. Delaware	DE	1,143,315	125,584,968	2,124	13,651	1,848,038,470	1,974,782,528
9. District of Columbia	DC	332,637	33,468,242	13,659	2,598	0	33,817,137
10. Florida	FL	33,957,307	1,337,136,400	411,214	432,303	628,438	1,372,565,661
11. Georgia	GA	25,917,741	457,441,632	137,888	39,624	500,000	484,036,885
12. Hawaii	HI	1,817,395	114,272,673	186,463	18,201	250,000	116,544,732
13. Idaho	ID	2,236,901	59,483,003	15,676	94,288	350,000	62,179,868
14. Illinois	IL	22,818,674	808,510,832	472,585	179,484	162,614	832,144,190
15. Indiana	IN	8,767,901	329,766,625	62,930	35,274	137,777,369	476,410,099
16. Iowa	IA	6,075,012	174,306,144	27,255	184,627	0	180,593,037
17. Kansas	KS	5,897,395	186,708,208	60,463	150,798	0	192,816,863
18. Kentucky	KY	5,466,986	147,172,328	146,035	87,804	0	152,873,154
19. Louisiana	LA	9,393,702	196,001,168	144,203	16,462	0	205,555,534
20. Maine	ME	856,677	78,195,926	9,590	7,551	0	79,069,745
21. Maryland	MD	9,620,440	449,042,165	122,176	29,142	332,958	459,146,881
22. Massachusetts	MA	8,320,035	531,442,942	76,410	(666)	327,903	540,166,624
23. Michigan	MI	22,457,290	829,149,846	108,397	189,248	567,250	852,472,031
24. Minnesota	MN	7,731,574	310,635,535	64,589	83,016	234,172	318,748,886
25. Mississippi	MS	3,985,092	98,670,223	77,811	27,330	0	102,760,455
26. Missouri	MO	11,509,176	239,918,131	54,527	168,103	151,771	251,801,708
27. Montana	MT	1,015,913	32,042,746	10,650	31,652	50,000	33,150,960
28. Nebraska	NE	4,666,449	79,472,516	7,083	114,389	0	84,260,436
29. Nevada	NV	3,158,503	160,294,233	42,404	61,079	40,000	163,596,219
30. New Hampshire	NH	1,590,000	116,233,127	12,243	2,976	0	117,838,346
31. New Jersey	NJ	11,923,282	999,059,255	72,406	16,758	11,726,613	1,022,798,315
32. New Mexico	NM	2,810,745	53,274,983	18,158	272,503	0	56,376,388
33. New York	NY	4,726,098	103,005,943	36,439	25,463	0	107,793,944
34. North Carolina	NC	18,345,132	473,927,050	316,171	102,411	0	492,690,763
35. North Dakota	ND	1,342,176	41,521,615	2,321	86,844	0	42,952,956
36. Ohio	OH	14,775,148	629,305,333	181,633	42,542	656,084	644,960,741
37. Oklahoma	OK	5,830,589	127,564,344	135,907	36,799	0	133,567,638
38. Oregon	OR	4,224,027	106,634,614	23,250	172,781	0	111,054,673
39. Pennsylvania	PA	16,731,472	1,072,774,807	178,355	58,771	200,686	1,089,944,090
40. Rhode Island	RI	945,167	86,478,545	11,335	7,953	0	87,443,000
41. South Carolina	SC	15,566,611	294,669,539	70,622	70,671	605,621	310,983,064
42. South Dakota	SD	1,691,379	49,488,981	15,272	99,632	0	51,295,264
43. Tennessee	TN	11,353,044	329,947,061	122,909	100,028	3,600,000	345,123,041
44. Texas	TX	35,131,077	1,107,886,069	819,406	5,326,007	157,766	1,149,320,325
45. Utah	UT	3,050,879	125,821,569	5,324	11,401	0	128,889,174
46. Vermont	VT	360,645	46,855,065	0	2,658	0	47,218,368
47. Virginia	VA	12,130,085	449,873,473	228,324	71,968	0	462,303,849
48. Washington	WA	8,181,490	212,022,220	53,262	5,753,943	0	226,010,915
49. West Virginia	WV	1,112,329	73,512,064	99,492	15,621	0	74,739,505
50. Wisconsin	WI	7,818,088	383,846,833	69,074	59,542	0	391,793,536
51. Wyoming	WY	674,482	24,679,834	3,780	17,526	0	25,375,623
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	63,769	0	0	0	0	63,769
54. Puerto Rico	PR	314,705	1,194,995	290,216	0	0	1,799,916
55. U.S. Virgin Islands	VI	26,148	5,475,183	0	0	0	5,501,331
56. Northern Mariana Islands	MP	308	0	0	0	0	308
57. Canada	CAN	67,543	0	3,422	0	0	70,965
58. Aggregate Other Alien	OT	1,777,537	1,738,020	553	0	0	3,516,110
59. Total		465,851,566	16,575,660,100	6,164,230	15,129,258	2,007,005,728	19,069,810,882

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	17576	99-0459761				BROOKE LIFE REINSURANCE COMPANY	MI	IA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0486152		0001822993	NEW YORK STOCK EXCHANGE	JACKSON FINANCIAL INC.	DE	UIP	PUBLICLY TRADED	Board of Directors	0.000	JACKSON FINANCIAL INC	NO	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				PPM LOAN MANAGEMENT COMPANY 2, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			87-1216737				PPM AMERICA PRIVATE EQUITY FUND VIII-A L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			36-4075540				PPM HOLDINGS, INC	DE	NIA	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			36-3714794				PPM AMERICA, INC.	DE	NIA	PPM HOLDINGS, INC.	Management	0.000	JACKSON FINANCIAL INC	NO	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
78620	38-2764383	Brooke Life Insurance Company	830,000,000	(785,000,000)	0	0	(728,891)	0		(89,960,000)	(45,688,891)	(29,861,762)
	38-1659835	Jackson National Asset Management, LLC	(651,500,000)	0	0	0	(25,447,003)	0		0	(676,947,003)	0
65056	38-1659835	Jackson National Life Insurance Company	(178,500,000)	0	(627,503,473)	0	21,430,301	(2,665,836,543)		0	(3,450,409,715)	(749,678,992)
60140	13-3873709	Jackson National Life Insurance Company of New York	0	0	0	0	(28,215,856)	0		0	(28,215,856)	1,488,324,609
	38-3241867	Jackson National Life Distributors LLC	0	0	0	0	(31,860,650)	0		0	(31,860,650)	0
	98-0486152	Jackson Financial Inc.	0	760,000,000	0	0	22,004,407	0		0	782,004,407	0
	36-4075540	PPM Holdings, Inc.	0	25,000,000	0	0	0	0		0	25,000,000	0
	36-3714794	PPM America, Inc.	0	0	0	0	44,755,268	0		0	44,755,268	0
16094	81-4741212	Squire Reaassurance Company II, Inc.	0	0	10,844,985	0	(301,109)	0		0	10,543,876	(354,453,898)
		VFL International LIfe Company SPC, LTD	0	0	0	0	0	0		0	0	114,805
	80-2461555	Jackson Finance LLC	0	0	0	0	0	0		89,960,000	89,960,000	0
17576	99-0459761	Brooke Life Reinsurance Company	0	0	616,658,488	0	(1,635,071)	2,665,836,543		0	3,280,859,960	(132,950,601)
13554	26-2773653	Squire Reassurance Company LLC	0	0	0	0	(1,396)	0		0	(1,396)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	221,494,161

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
BROOKE LIFE INSURANCE COMPANY	JACKSON HOLDINGS LLC	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO
JACKSON NATIONAL LIFE INSURANCE COMPANY	BROOKE LIFE INSURANCE COMPANY	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO
JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	JACKSON NATIONAL LIFE INSURANCE COMPANY	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	WAIVED
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
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24. Certifications will be prepared in accordance with VM-31 and included in the PBR Actuarial Report which shall be submitted to the state of domicile no later than April 1.
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42.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

30. Medicare Part D Coverage Supplement [Document Identifier 365]

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid operating expenses	44,513,929	44,513,929	0	0
2505.	Guarantee fees receivable	3,865,461	0	3,865,461	470,845
2506.	Miscellaneous assets	13,187	0	13,187	0
2507.	Receivable for derivatives	69,247,767	0	69,247,767	757,311,990
2597.	Summary of remaining write-ins for Line 25 from overflow page	117,640,344	44,513,929	73,126,415	757,782,835

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Interest payable on death claims	14,990,145	19,544,994
2505.	Interest payable - surplus note	5,942,708	0
2506.	Investment escrow & unallocated proceeds	16,595,107	90,456,085
2507.	Unclaimed property	53,879,652	41,654,148
2508.	Collateral payable	150,246,000	780,433,000
2509.	Repurchase agreements	1,540,395,755	0
2510.	Other liabilities	0	1,679
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,782,049,367	932,089,906

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Reinsurance experience and other refunds	4,715,939	(2,896,822)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	4,715,939	(2,896,822)

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Amortization of gain on reinsured business to income	(316,129,571)	(119,797,266)
2705.	Income on derivatives receivable from Brooke Re	(742,117,250)	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,058,246,821)	(119,797,266)

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
0904.	FX on Bonds	(5,624,619)	0	(5,624,619)	0	0
0997.	Summary of remaining write-ins for Line 9 from overflow page	(5,624,619)	0	(5,624,619)	0	0

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304.	Total Consultants	6,453,770	0	0	0	1,125,000	0	7,578,770
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	6,453,770	0	0	0	1,125,000	0	7,578,770

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Admitted disallowed IMR	12,977,851	0	(12,977,851)
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,977,851	0	(12,977,851)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Reinsurance experience and other refunds	4,715,939	4,715,551	62	326	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,715,939	4,715,551	62	326	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Amortization of gain on reinsured business to income	(316,129,571)	(35,974,074)	(974,937)	(271,052,022)	(8,128,538)	0	0	0	0
2705. Income on derivatives receivable from Brooke Re	(742,117,250)	0	0	(742,117,250)	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,058,246,821)	(35,974,074)	(974,937)	(1,013,169,272)	(8,128,538)	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Reinsurance experience and other refunds	326	326	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	326	326	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Income on derivatives receivable from Brooke Re	(742,117,250)	0	0	(742,117,250)	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(742,117,250)	0	0	(742,117,250)	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	3,489,212,918	6.637	3,489,212,918	0	3,489,212,918	6.638
	1.02 All other governments	484,379,408	0.921	484,379,408	0	484,379,408	0.921
	1.03 U.S. states, territories and possessions, etc. guaranteed	246,193,669	0.468	246,193,669	0	246,193,669	0.468
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	33,652,758	0.064	33,652,758	0	33,652,758	0.064
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	766,467,357	1.458	766,467,357	0	766,467,357	1.458
	1.06 Industrial and miscellaneous	28,084,078,916	53.421	28,084,078,916	0	28,084,078,916	53.428
	1.07 Hybrid securities	24,200,000	0.046	24,200,000	0	24,200,000	0.046
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	34,306,754	0.065	34,306,754	0	34,306,754	0.065
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	33,162,491,780	63.081	33,162,491,780	0	33,162,491,780	63.089
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	149,164,092	0.284	149,164,092	0	149,164,092	0.284
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	149,164,092	0.284	149,164,092	0	149,164,092	0.284
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	9,653,604	0.018	9,653,604	0	9,653,604	0.018
	3.02 Industrial and miscellaneous Other (Unaffiliated)	128,507,769	0.244	128,507,769	0	128,507,769	0.244
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	810,905,782	1.542	809,139,080	0	809,139,080	1.539
	3.05 Mutual funds	18,922,050	0.036	18,922,050	0	18,922,050	0.036
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	967,989,205	1.841	966,222,503	0	966,222,503	1.838
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	1,056,994,028	2.011	1,046,698,638	0	1,046,698,638	1.991
	4.03 Commercial mortgages	8,118,417,743	15.443	8,137,592,743	0	8,137,592,743	15.481
	4.04 Mezzanine real estate loans	156,119,126	0.297	147,239,516	0	147,239,516	0.280
	4.05 Total valuation allowance	(2,505,175)	(0.005)	(2,505,175)	0	(2,505,175)	(0.005)
	4.06 Total mortgage loans	9,329,025,722	17.745	9,329,025,722	0	9,329,025,722	17.748
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	210,247,015	0.400	210,247,014	0	210,247,014	0.400
	5.02 Properties held for production of income	7,172,124	0.014	7,172,124	0	7,172,124	0.014
	5.03 Properties held for sale	13,506,496	0.026	13,506,496	0	13,506,496	0.026
	5.04 Total real estate	230,925,635	0.439	230,925,634	0	230,925,634	0.439
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(98,078,123)	(0.187)	(98,078,123)	0	(98,078,123)	(0.187)
	6.02 Cash equivalents (Schedule E, Part 2)	2,062,815,033	3.924	2,062,815,033	12,767,270	2,075,582,303	3.949
	6.03 Short-term investments (Schedule DA)	53,347,506	0.101	53,347,506	0	53,347,506	0.101
	6.04 Total cash, cash equivalents and short-term investments	2,018,084,416	3.839	2,018,084,416	12,767,270	2,030,851,686	3.864
7.	Contract loans	4,205,914,194	8.000	4,203,689,604	0	4,203,689,604	7.997
8.	Derivatives (Schedule DB)	(63,384,084)	(0.121)	(63,384,084)	0	(63,384,084)	(0.121)
9.	Other invested assets (Schedule BA)	2,528,924,689	4.810	2,525,877,845	0	2,525,877,845	4.805
10.	Receivables for securities	29,470,766	0.056	29,470,766	0	29,470,766	0.056
11.	Securities Lending (Schedule DL, Part 1)	12,767,270	0.024	12,767,270	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	52,571,373,684	100.000	52,564,335,548	12,767,270	52,564,335,548	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		226,591,548
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	16,894,450	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,926,039	20,820,489
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(660,507)
5.	Deduct amounts received on disposals, Part 3, Column 15		3,227,145
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	5,032,378	
	7.2 Totals, Part 3, Column 10	9,022	5,041,400
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	7,557,351	
	8.2 Totals, Part 3, Column 9	0	7,557,351
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		230,925,634
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		230,925,634

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		10,293,120,528
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	725,847,687	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	151,043,305	876,890,992
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	1,530,988	1,530,988
4.	Accrual of discount		2,636,696
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(23,597,112)
7.	Deduct amounts received on disposals, Part 3, Column 15		1,806,846,631
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,876,418
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(10,195,294)	
	9.2 Totals, Part 3, Column 13	10,104,234	(91,060)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	5,194,596	
	10.2 Totals, Part 3, Column 10	3,042,490	8,237,086
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,331,530,897
12.	Total valuation allowance		(2,505,175)
13.	Subtotal (Line 11 plus Line 12)		9,329,025,722
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		9,329,025,722

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,101,790,972
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	246,823,086	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	283,412,921	530,236,007
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		92,272
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	106,527,743	
	5.2 Totals, Part 3, Column 9	1,386,716	107,914,459
6.	Total gain (loss) on disposals, Part 3, Column 19		2,191,829
7.	Deduct amounts received on disposals, Part 3, Column 16		207,167,426
8.	Deduct amortization of premium and depreciation		51,642
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(2,865,824)	
	9.2 Totals, Part 3, Column 14	0	(2,865,824)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,215,958	
	10.2 Totals, Part 3, Column 11	0	3,215,958
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,528,924,689
12.	Deduct total nonadmitted amounts		3,046,844
13.	Statement value at end of current period (Line 11 minus Line 12)		2,525,877,845

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		39,541,156,526
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,462,571,570
3.	Accrual of discount		48,377,717
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(637,844)	
	4.2. Part 2, Section 1, Column 15	1,320,122	
	4.3. Part 2, Section 2, Column 13	91,899,036	
	4.4. Part 4, Column 11	12,881,952	105,463,266
5.	Total gain (loss) on disposals, Part 4, Column 19		(172,493,558)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,545,088,369
7.	Deduct amortization of premium		80,358,805
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(48,938,383)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	2,114,760	(46,823,623)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	31,036,844	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	12,258	
	9.4. Part 4, Column 13	700,648	31,749,750
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(1,409,897)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		34,279,645,077
12.	Deduct total nonadmitted amounts		1,766,702
13.	Statement value at end of current period (Line 11 minus Line 12)		34,277,878,375

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,489,212,918	2,609,407,826	3,442,481,151	3,560,864,038
Governments	2.	Canada	81,389,412	78,209,696	90,911,850	75,720,837
(Including all obligations guaranteed by governments)	3.	Other Countries	402,989,996	274,707,908	403,571,031	363,407,333
	4.	Totals	3,973,592,326	2,962,325,430	3,936,964,032	3,999,992,208
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	246,193,669	227,035,587	252,722,120	237,402,218
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	33,652,758	31,439,094	35,610,366	31,523,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	766,467,357	675,314,824	772,077,279	739,146,950
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	24,039,731,915	21,276,608,600	24,254,332,679	23,694,012,893
	9.	Canada	424,573,971	402,847,945	431,393,071	421,698,522
	10.	Other Countries	3,678,279,784	3,482,146,660	3,732,387,130	3,679,731,163
	11.	Totals	28,142,585,670	25,161,603,205	28,418,112,880	27,795,442,578
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	33,162,491,780	29,057,718,140	33,415,486,677	32,803,506,954
PREFERRED STOCKS	14.	United States	111,361,500	111,455,634	123,020,010	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	37,802,592	37,802,592	52,000,000	
	17.	Totals	149,164,092	149,258,226	175,020,010	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	149,164,092	149,258,226	175,020,010	
COMMON STOCKS	20.	United States	147,578,041	147,578,041	145,160,610	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	9,505,382	9,505,382	8,154,696	
	23.	Totals	157,083,423	157,083,423	153,315,306	
Parent, Subsidiaries and Affiliates	24.	Totals	810,905,782	810,905,782	495,772,297	
	25.	Total Common Stocks	967,989,205	967,989,205	649,087,603	
	26.	Total Stocks	1,117,153,297	1,117,247,431	824,107,613	
	27.	Total Bonds and Stocks	34,279,645,077	30,174,965,571	34,239,594,290	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,531,512,504	123,379,508	880,373,104	1,674,725,497	566,733,288	XXX	4,776,723,901	13.9	5,087,973,160	12.9	4,776,723,901	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,531,512,504	123,379,508	880,373,104	1,674,725,497	566,733,288	XXX	4,776,723,901	13.9	5,087,973,160	12.9	4,776,723,901	0
2. All Other Governments												
2.1 NAIC 1	0	52,571,602	19,852,522	88,701,660	65,602,475	XXX	226,728,259	0.7	229,177,491	0.6	226,728,259	0
2.2 NAIC 2	0	11,344,470	524,702	44,399,491	197,359,694	XXX	253,628,357	0.7	420,139,253	1.1	253,628,357	0
2.3 NAIC 3	0	0	4,022,792	0	0	XXX	4,022,792	0.0	4,025,208	0.0	4,022,792	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	63,916,072	24,400,016	133,101,151	262,962,169	XXX	484,379,408	1.4	653,341,952	1.7	484,379,408	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	16,822,594	90,586,616	48,448,005	77,368,565	12,967,889	XXX	246,193,669	0.7	277,358,421	0.7	129,129,987	117,063,682
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	16,822,594	90,586,616	48,448,005	77,368,565	12,967,889	XXX	246,193,669	0.7	277,358,421	0.7	129,129,987	117,063,682
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,903,892	11,256,505	17,225,839	2,266,522	0	XXX	33,652,758	0.1	52,206,095	0.1	33,652,758	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	2,903,892	11,256,505	17,225,839	2,266,522	0	XXX	33,652,758	0.1	52,206,095	0.1	33,652,758	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	27,148,441	163,090,321	101,432,387	307,538,713	160,919,522	XXX	760,129,384	2.2	828,999,392	2.1	725,460,180	34,669,204
5.2 NAIC 2	154,176	337,521	0	5,845,019	0	XXX	6,336,716	0.0	633,828	0.0	6,336,716	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	1,257	0	XXX	1,257	0.0	1,694	0.0	1,257	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	27,302,617	163,427,842	101,432,387	313,384,989	160,919,522	XXX	766,467,357	2.2	829,634,914	2.1	731,798,153	34,669,204

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,002,563,530	4,765,057,185	3,524,517,280	3,164,057,193	2,238,616,933	XXX	14,694,812,121	42.7	16,959,217,278	43.1	10,349,880,378	4,344,931,743
6.2 NAIC 2	986,051,860	3,943,559,598	3,896,901,724	1,927,745,266	2,100,469,916	XXX	12,854,728,364	37.3	14,574,715,532	37.0	8,980,604,275	3,874,124,089
6.3 NAIC 3	25,466,626	254,643,678	143,071,788	33,050,776	14,690,868	XXX	470,923,736	1.4	697,349,713	1.8	420,302,417	50,621,319
6.4 NAIC 4	7,225,538	27,231,912	13,874,128	1,797,221	309,642	XXX	50,438,441	0.1	145,485,934	0.4	44,903,950	5,534,491
6.5 NAIC 5	10,405,157	1,243,728	971,745	74,838	0	XXX	12,695,468	0.0	6,737,603	0.0	12,695,468	0
6.6 NAIC 6	5,517	1,701,784	0	0	1,945,915	XXX	3,653,216	0.0	7,436,219	0.0	3,653,216	0
6.7 Totals	2,031,718,228	8,993,437,885	7,579,336,665	5,126,725,294	4,356,033,274	XXX	28,087,251,346	81.5	32,390,942,279	82.3	19,812,039,704	8,275,211,642
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	6,200,000	XXX	6,200,000	0.0	4,700,000	0.0	6,200,000	0
7.3 NAIC 3	0	0	0	0	18,000,000	XXX	18,000,000	0.1	21,754,377	0.1	18,000,000	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	24,200,000	XXX	24,200,000	0.1	26,454,377	0.1	24,200,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	290,432	1,887,808	0	0	0	XXX	2,178,240	0.0	2,557,516	0.0	0	2,178,240
10.2 NAIC 2	0	1,633,740	22,945,185	0	0	XXX	24,578,925	0.1	36,961,067	0.1	1,633,740	22,945,185
10.3 NAIC 3	0	7,123,770	0	0	0	XXX	7,123,770	0.0	16,707,230	0.0	7,123,770	0
10.4 NAIC 4	0	425,819	0	0	0	XXX	425,819	0.0	2,054,834	0.0	425,819	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	290,432	11,071,137	22,945,185	0	0	XXX	34,306,754	0.1	58,280,647	0.1	9,183,329	25,123,425
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 2,581,241,393	5,207,829,545	4,591,849,137	5,314,658,150	3,044,840,107	0	20,740,418,332	60.2	XXX	XXX	16,241,575,463	4,498,842,869
12.2 NAIC 2	(d) 986,206,036	3,956,875,329	3,920,371,611	1,977,989,776	2,304,029,610	0	13,145,472,362	38.2	XXX	XXX	9,248,403,088	3,897,069,274
12.3 NAIC 3	(d) 25,466,626	261,767,448	147,094,580	33,050,776	32,690,868	0	500,070,298	1.5	XXX	XXX	449,448,979	50,621,319
12.4 NAIC 4	(d) 7,225,538	27,657,731	13,874,128	1,797,221	309,642	0	50,864,260	0.1	XXX	XXX	45,329,769	5,534,491
12.5 NAIC 5	(d) 10,405,157	1,243,728	971,745	76,095	0	0	(c) 12,696,725	0.0	XXX	XXX	12,696,725	0
12.6 NAIC 6	(d) 5,517	1,701,784	0	0	1,945,915	0	(c) 3,653,216	0.0	XXX	XXX	3,653,216	0
12.7 Totals	3,610,550,267	9,457,075,565	8,674,161,201	7,327,572,018	5,383,816,142	0	(b) 34,453,175,193	100.0	XXX	XXX	26,001,107,240	8,452,067,953
12.8 Line 12.7 as a % of Col. 7	10.5	27.4	25.2	21.3	15.6	0.0	100.0	XXX	XXX	XXX	75.5	24.5
13. Total Bonds Prior Year												
13.1 NAIC 1	2,702,041,582	5,771,201,903	5,912,478,723	5,495,048,923	3,556,718,222	0	XXX	XXX	23,437,489,353	59.5	13,700,042,171	9,737,447,182
13.2 NAIC 2	913,370,284	4,328,595,332	4,983,465,124	2,271,327,752	2,540,391,188	0	XXX	XXX	15,037,149,680	38.2	7,448,123,961	7,589,025,719
13.3 NAIC 3	44,163,201	310,233,934	284,295,378	58,087,731	43,056,284	0	XXX	XXX	739,836,528	1.9	240,291,377	499,545,151
13.4 NAIC 4	29,448,300	70,003,023	42,341,716	4,673,207	1,074,522	0	XXX	XXX	147,540,768	0.4	30,831,644	116,709,124
13.5 NAIC 5	3,523,828	2,012,286	850,481	352,702	0	0	XXX	XXX	(c) 6,739,297	0.0	4,156,613	2,582,684
13.6 NAIC 6	205,592	2,645,427	1,358,235	0	3,226,965	0	XXX	XXX	(c) 7,436,219	0.0	5,144,042	2,292,177
13.7 Totals	3,692,752,787	10,484,691,905	11,224,789,657	7,829,490,315	6,144,467,181	0	XXX	XXX	(b) 39,376,191,845	100.0	21,428,589,808	17,947,602,037
13.8 Line 13.7 as a % of Col. 9	9.4	26.6	28.5	19.9	15.6	0.0	XXX	XXX	100.0	XXX	54.4	45.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,197,203,771	4,142,451,623	3,510,274,154	4,000,255,756	2,391,390,159	0	16,241,575,463	47.1	13,700,042,171	34.8	16,241,575,463	XXX
14.2 NAIC 2	560,252,703	2,524,929,148	2,623,369,969	1,352,153,328	2,187,697,940	0	9,248,403,088	26.8	7,448,123,961	18.9	9,248,403,088	XXX
14.3 NAIC 3	23,369,367	237,019,079	127,414,895	28,954,770	32,690,868	0	449,448,979	1.3	240,291,377	0.6	449,448,979	XXX
14.4 NAIC 4	7,225,538	22,123,240	13,874,128	1,797,221	309,642	0	45,329,769	0.1	30,831,644	0.1	45,329,769	XXX
14.5 NAIC 5	10,405,157	1,243,728	971,745	76,095	0	0	12,696,725	0.0	4,156,613	0.0	12,696,725	XXX
14.6 NAIC 6	5,517	1,701,784	0	0	1,945,915	0	3,653,216	0.0	5,144,042	0.0	3,653,216	XXX
14.7 Totals	2,798,462,053	6,929,468,602	6,275,904,891	5,383,237,170	4,614,034,524	0	26,001,107,240	75.5	21,428,589,808	54.4	26,001,107,240	XXX
14.8 Line 14.7 as a % of Col. 7	10.8	26.7	24.1	20.7	17.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.1	20.1	18.2	15.6	13.4	0.0	75.5	XXX	XXX	XXX	75.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	384,037,622	1,065,377,922	1,081,574,983	1,314,402,394	653,449,948	0	4,498,842,869	13.1	9,737,447,182	24.7	XXX	4,498,842,869
15.2 NAIC 2	425,953,333	1,431,946,181	1,297,001,642	625,836,448	116,331,670	0	3,897,069,274	11.3	7,589,025,719	19.3	XXX	3,897,069,274
15.3 NAIC 3	2,097,259	24,748,369	19,679,685	4,096,006	0	0	50,621,319	0.1	499,545,151	1.3	XXX	50,621,319
15.4 NAIC 4	0	5,534,491	0	0	0	0	5,534,491	0.0	116,709,124	0.3	XXX	5,534,491
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	2,582,684	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	2,292,177	0.0	XXX	0
15.7 Totals	812,088,214	2,527,606,963	2,398,256,310	1,944,334,848	769,781,618	0	8,452,067,953	24.5	17,947,602,037	45.6	XXX	8,452,067,953
15.8 Line 15.7 as a % of Col. 7	9.6	29.9	28.4	23.0	9.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.4	7.3	7.0	5.6	2.2	0.0	24.5	XXX	XXX	XXX	XXX	24.5

(a) Includes $ 8,087,877,903 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,290,683,413 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,525,544,984	105,449,628	865,711,578	1,663,999,070	564,985,145	XXX	4,725,690,405	13.7	5,029,792,204	12.8	4,725,690,405	0
1.02 Residential Mortgage-Backed Securities	3,182,138	9,901,004	8,507,722	7,656,708	1,748,143	XXX	30,995,715	0.1	35,168,676	0.1	30,995,715	0
1.03 Commercial Mortgage-Backed Securities	2,785,382	8,028,876	6,153,804	3,069,719	0	XXX	20,037,781	0.1	23,012,280	0.1	20,037,781	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,531,512,504	123,379,508	880,373,104	1,674,725,497	566,733,288	XXX	4,776,723,901	13.9	5,087,973,160	12.9	4,776,723,901	0
2. All Other Governments												
2.01 Issuer Obligations	0	63,916,072	24,400,016	133,101,151	262,962,169	XXX	484,379,408	1.4	653,341,952	1.7	484,379,408	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	63,916,072	24,400,016	133,101,151	262,962,169	XXX	484,379,408	1.4	653,341,952	1.7	484,379,408	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,323,554	50,575,660	19,645,208	47,776,431	0	XXX	125,320,853	0.4	144,227,446	0.4	125,320,853	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	9,499,040	40,010,956	28,802,797	29,592,134	12,967,889	XXX	120,872,816	0.4	133,130,976	0.3	3,809,134	117,063,682
3.05 Totals	16,822,594	90,586,616	48,448,005	77,368,565	12,967,889	XXX	246,193,669	0.7	277,358,422	0.7	129,129,987	117,063,682
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,903,892	11,256,505	17,225,839	2,266,522	0	XXX	33,652,758	0.1	52,206,095	0.1	33,652,758	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	2,903,892	11,256,505	17,225,839	2,266,522	0	XXX	33,652,758	0.1	52,206,095	0.1	33,652,758	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,703,932	61,557,073	66,571,946	269,663,886	146,487,181	XXX	549,984,018	1.6	614,235,993	1.6	515,314,814	34,669,204
5.02 Residential Mortgage-Backed Securities	10,611,104	40,296,550	34,687,755	43,721,103	14,432,341	XXX	143,748,853	0.4	132,290,289	0.3	143,748,853	0
5.03 Commercial Mortgage-Backed Securities	10,987,581	61,574,219	172,686	0	0	XXX	72,734,486	0.2	83,108,630	0.2	72,734,486	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	27,302,617	163,427,842	101,432,387	313,384,989	160,919,522	XXX	766,467,357	2.2	829,634,912	2.1	731,798,153	34,669,204
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,289,544,851	5,956,468,352	5,673,882,339	4,427,586,636	3,932,200,202	XXX	21,279,682,380	61.8	23,925,673,636	60.8	15,353,784,290	5,925,898,090
6.02 Residential Mortgage-Backed Securities	10,751,938	24,784,212	39,457,598	33,063,044	12,051,601	XXX	120,108,393	0.3	189,881,006	0.5	120,108,393	0
6.03 Commercial Mortgage-Backed Securities	172,857,700	823,949,810	225,727,145	10,604,582	962,572	XXX	1,234,101,809	3.6	1,270,634,094	3.2	1,234,101,809	0
6.04 Other Loan-Backed and Structured Securities	558,563,739	2,188,235,511	1,640,269,583	655,471,032	410,818,899	XXX	5,453,358,764	15.8	7,004,753,543	17.8	3,104,045,212	2,349,313,552
6.05 Totals	2,031,718,228	8,993,437,885	7,579,336,665	5,126,725,294	4,356,033,274	XXX	28,087,251,346	81.5	32,390,942,279	82.3	19,812,039,704	8,275,211,642
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	24,200,000	XXX	24,200,000	0.1	26,454,377	0.1	24,200,000	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	24,200,000	XXX	24,200,000	0.1	26,454,377	0.1	24,200,000	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	290,432	11,071,137	22,945,185	0	0	XXX	34,306,754	0.1	58,280,648	0.1	9,183,329	25,123,425
10.03 Totals	290,432	11,071,137	22,945,185	0	0	XXX	34,306,754	0.1	58,280,648	0.1	9,183,329	25,123,425
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,831,021,213	6,249,223,290	6,667,436,926	6,544,393,696	4,930,834,697	XXX	27,222,909,822	79.0	XXX	XXX	21,262,342,528	5,960,567,294
12.02 Residential Mortgage-Backed Securities	24,545,180	74,981,766	82,653,075	84,440,855	28,232,085	XXX	294,852,961	0.9	XXX	XXX	294,852,961	0
12.03 Commercial Mortgage-Backed Securities	186,630,663	893,552,905	232,053,635	13,674,301	962,572	XXX	1,326,874,076	3.9	XXX	XXX	1,326,874,076	0
12.04 Other Loan-Backed and Structured Securities	568,062,779	2,228,246,467	1,669,072,380	685,063,166	423,786,788	XXX	5,574,231,580	16.2	XXX	XXX	3,107,854,346	2,466,377,234
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	290,432	11,071,137	22,945,185	0	0	XXX	34,306,754	0.1	XXX	XXX	9,183,329	25,123,425
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	3,610,550,267	9,457,075,565	8,674,161,201	7,327,572,018	5,383,816,142	0	34,453,175,193	100.0	XXX	XXX	26,001,107,240	8,452,067,953
12.10 Line 12.09 as a % of Col. 7	10.5	27.4	25.2	21.3	15.6	0.0	100.0	XXX	XXX	XXX	75.5	24.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,017,533,503	6,747,743,478	8,080,533,877	6,738,540,980	5,861,579,865	XXX	XXX	XXX	30,445,931,703	77.3	19,319,000,719	11,126,930,984
13.02 Residential Mortgage-Backed Securities	27,281,711	87,421,403	96,271,196	119,026,844	27,338,817	XXX	XXX	XXX	357,339,971	0.9	214,981,215	142,358,756
13.03 Commercial Mortgage-Backed Securities	81,319,110	758,194,235	508,534,175	27,682,415	1,025,069	XXX	XXX	XXX	1,376,755,004	3.5	807,829,462	568,925,542
13.04 Other Loan-Backed and Structured Securities	566,317,578	2,870,882,652	2,501,920,781	944,240,077	254,523,431	XXX	XXX	XXX	7,137,884,519	18.1	1,064,057,520	6,073,826,999
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	300,884	20,450,137	37,529,627	0	0	XXX	XXX	XXX	58,280,648	0.1	22,720,889	35,559,759
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	3,692,752,786	10,484,691,905	11,224,789,656	7,829,490,316	6,144,467,182	0	XXX	XXX	39,376,191,845	100.0	21,428,589,805	17,947,602,040
13.10 Line 13.09 as a % of Col. 9	9.4	26.6	28.5	19.9	15.6	0.0	XXX	XXX	100.0	XXX	54.4	45.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,339,572,365	4,473,788,877	4,946,261,131	5,156,392,471	4,346,327,684	XXX	21,262,342,528	61.7	19,319,000,719	49.1	21,262,342,528	XXX
14.02 Residential Mortgage-Backed Securities	24,545,180	74,981,766	82,653,075	84,440,855	28,232,085	XXX	294,852,961	0.9	214,981,215	0.5	294,852,961	XXX
14.03 Commercial Mortgage-Backed Securities	186,630,663	893,552,905	232,053,635	13,674,301	962,572	XXX	1,326,874,076	3.9	807,829,462	2.1	1,326,874,076	XXX
14.04 Other Loan-Backed and Structured Securities	247,713,845	1,477,961,725	1,014,937,050	128,729,543	238,512,183	XXX	3,107,854,346	9.0	1,064,057,520	2.7	3,107,854,346	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	9,183,329	0	0	0	XXX	9,183,329	0.0	22,720,889	0.1	9,183,329	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	2,798,462,053	6,929,468,602	6,275,904,891	5,383,237,170	4,614,034,524	0	26,001,107,240	75.5	21,428,589,805	54.4	26,001,107,240	XXX
14.10 Line 14.09 as a % of Col. 7	10.8	26.7	24.1	20.7	17.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.1	20.1	18.2	15.6	13.4	0.0	75.5	XXX	XXX	XXX	75.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	491,448,848	1,775,434,413	1,721,175,795	1,388,001,225	584,507,013	XXX	5,960,567,294	17.3	11,126,930,984	28.3	XXX	5,960,567,294
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	142,358,756	0.4	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	568,925,542	1.4	XXX	0
15.04 Other Loan-Backed and Structured Securities	320,348,934	750,284,742	654,135,330	556,333,623	185,274,605	XXX	2,466,377,234	7.2	6,073,826,999	15.4	XXX	2,466,377,234
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	290,432	1,887,808	22,945,185	0	0	XXX	25,123,425	0.1	35,559,759	0.1	XXX	25,123,425
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	812,088,214	2,527,606,963	2,398,256,310	1,944,334,848	769,781,618	0	8,452,067,953	24.5	17,947,602,040	45.6	XXX	8,452,067,953
15.10 Line 15.09 as a % of Col. 7	9.6	29.9	28.4	23.0	9.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.4	7.3	7.0	5.6	2.2	0.0	24.5	XXX	XXX	XXX	XXX	24.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,118,412,043	1,118,412,043	0	0	0
2. Cost of short-term investments acquired	596,955,726	596,955,726	0	0	0
3. Accrual of discount	29,400,061	29,400,061	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	101,537	101,537	0	0	0
6. Deduct consideration received on disposals	1,691,521,861	1,691,521,861	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,347,506	53,347,506	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	53,347,506	53,347,506	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			(819,874,585)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		124,490,071	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		337,029,480	461,519,551
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(44,697,957)	
	3.2 Section 2, Column 19		1,026,845,119	982,147,162
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(1,845,661,754)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(1,183,450,211)
7.	Amortization:			
	7.1 Section 1, Column 19		0	
	7.2 Section 2, Column 21		0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23		0	0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(30,355,229)	
	9.2 Section 2, Column 20		5,390,560	(24,964,669)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(63,384,084)
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			(63,384,084)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			0
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus	(4,191,693,731)		
	3.14 Section 1, Column 18, prior year	(1,547,435,463)	(2,644,258,268)	(2,644,258,268)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(4,191,693,731)		
	3.24 Section 1, Column 19, prior year plus	(1,547,435,463)		
	3.25 SSAP No. 108 Adjustments	0	(2,644,258,268)	(2,644,258,268)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(1,800,622,992)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)		(1,800,622,992)	
	4.23 SSAP No. 108 Adjustments	0	(1,800,622,992)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(63,384,084)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(63,384,084)
4.	Part D, Section 1, Column 6	297,627,846	
5.	Part D, Section 1, Column 7	(361,011,930)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(63,384,084)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(63,384,084)
10.	Part D, Section 1, Column 9	297,627,846	
11.	Part D, Section 1, Column 10	(361,011,930)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	73,654,667	
14.	Part B, Section 1, Column 20	1,109,337,807	
15.	Part D, Section 1, Column 12	1,182,992,474	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	753,199,633	0	753,199,633	0
2. Cost of cash equivalents acquired	18,601,319,396	0	18,601,319,396	0
3. Accrual of discount	20,475,740	0	20,475,740	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	1,478	0	1,478	0
6. Deduct consideration received on disposals	17,312,181,214	0	17,312,181,214	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,062,815,033	0	2,062,815,033	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,062,815,033	0	2,062,815,033	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
LANSING AIRPORT - HANGAR		Lansing	MI	12/01/2001	12/03/2001	6,770,354	0	2,464,029	2,464,029	236,582	0	0	(236,582)	0	0	92,334
1 CORPORATE WAY		Lansing	MI	09/01/2000	02/24/2010	99,169,085	0	55,379,493	55,379,493	2,484,226	0	0	(2,484,226)	0	12,453,013	377,455
OKEMOS ROAD - HOME OFFICE LAND		Lansing	MI	09/01/2000	02/24/2010	14,736,609	0	11,303,911	11,303,911	315,908	0	0	(315,908)	0	0	1,361,573
8 CORPORATE WAY		Lansing	MI	10/01/2013	04/04/2017	78,364,891	0	59,864,681	59,864,681	1,983,566	0	0	(1,983,566)	0	7,817,017	0
300 INNOVATION DRIVE		Franklin	TN	02/05/2018	02/05/2018	38,975,589	0	32,980,814	32,980,814	972,531	0	0	(972,531)	0	4,470,225	1,653,101
INNOVATION DRIVE OFFICE - BLDG/LAND		Franklin	TN	02/05/2018	02/05/2018	7,159,655	0	7,154,240	7,154,240	1,123	0	0	(1,123)	0	0	0
OKEMOS ROAD - DAY CARE CENTER		Lansing	MI	08/01/2000	02/24/2010	3,111,838	0	1,421,675	1,421,675	76,025	0	0	(76,025)	0	0	0
DATA CENTER		Lansing	MI	12/31/2004	02/24/2010	27,156,748	0	16,246,518	16,246,518	647,072	0	0	(647,072)	0	5,975,997	0
2005 SEAGER STREET		Lansing	MI	10/07/2009		32,969,891	0	23,431,654	23,431,654	840,318	0	0	(840,318)	0	6,228,540	351,296
0299999. Property occupied by the reporting entity - Administrative						308,414,659	0	210,247,015	210,247,015	7,557,351	0	0	(7,557,351)	0	36,944,792	3,835,758
0399999. Total Property occupied by the reporting entity						308,414,659	0	210,247,015	210,247,015	7,557,351	0	0	(7,557,351)	0	36,944,792	3,835,758
ALAIEDON TOWNSHIP - LAND		Okemos	MI	12/18/2001	12/31/2017	7,172,124	0	7,172,124	7,172,124	0	0	0	0	0	6,250	34,417
0499999. Properties held for the production of income						7,172,124	0	7,172,124	7,172,124	0	0	0	0	0	6,250	34,417
Residential REO 3310029730- Athene		Los Angeles	CA	09/01/2023	06/08/2024	165,711	0	118,326	118,326	0	47,385	0	(47,385)	0	0	0
Residential REO 3310036508- Athene		Shawnee	OK	09/01/2023	05/29/2024	77,632	0	53,216	53,216	0	24,417	0	(24,417)	0	0	0
Residential REO 3310028794- Athene		East Cleveland	OH	11/30/2023	07/30/2024	564,300	0	220,558	220,558	0	343,742	0	(343,742)	0	0	0
Residential REO 3310038613- Athene		Chicago	IL	12/31/2023	05/08/2024	42,873	0	42,873	42,873	0	0	0	0	0	0	0
Residential REO 3310038614- Athene		Chicago	IL	12/31/2023	05/24/2024	138,996	0	2,300	2,300	0	136,696	0	(136,696)	0	0	0
Residential REO 3310037318- Athene		Hattiesburg	MS	12/31/2023	12/31/2024	2,376,000	0	1,530,000	1,530,000	0	846,000	0	(846,000)	0	0	0
Residential REO 3310026619		PHILADELPHIA	PA	03/31/2024	05/28/2024	95,693	0	51,000	51,000	0	44,693	0	(44,693)	0	0	0
Residential REO 3310035330		OAKLAND	CA	03/31/2024	05/26/2024	544,589	0	499,800	499,800	0	44,789	0	(44,789)	0	0	0
Residential REO 3310037704		DOLTON	IL	03/31/2024	05/23/2024	68,726	0	56,100	56,100	0	12,626	0	(12,626)	0	0	0
Residential REO 3310034227		MEMPHIS	TN	03/31/2024	05/23/2024	346,005	0	328,430	328,430	0	17,575	0	(17,575)	0	0	0
Residential REO 3310041001		DETROIT	MI	04/30/2024	05/23/2024	50,757	0	42,840	42,840	0	7,917	0	(7,917)	0	0	0
Residential REO 3310026966		PHILADELPHIA	PA	04/30/2024	05/23/2024	72,072	0	8,500	8,500	0	63,572	0	(63,572)	0	0	0
Residential REO 3310047959		CHICAGO	IL	06/30/2024	05/26/2024	69,854	0	69,854	69,854	0	0	0	0	0	0	0
Residential REO 3310035186		HACKENSACK	NJ	07/31/2024	05/30/2024	151,470	0	151,470	151,470	0	0	0	0	0	0	0
Residential REO 3310024451		DREXEL HILL	PA	07/31/2024	05/28/2024	132,316	0	132,316	132,316	0	0	0	0	0	0	0
Residential REO 3310036955		DETROIT	MI	07/31/2024	07/05/2024	49,245	0	47,103	47,103	0	2,142	0	(2,142)	0	0	0
Residential REO 3310036394		WASHINGTON	DC	07/31/2024	01/24/2024	471,954	0	445,400	445,400	0	26,554	0	(26,554)	0	0	0
Residential REO 3310033917		EAST ROCKAWAY	NY	07/31/2024	04/15/2024	1,201,440	0	217,260	217,260	0	984,180	0	(984,180)	0	0	0
Residential REO 3310026529		WASHINGTON	DC	07/31/2024	06/05/2024	323,219	0	306,000	306,000	0	17,219	0	(17,219)	0	0	0
Residential REO 3310038077		PETERSBURG	VA	08/31/2024	05/20/2024	21,760	0	21,760	21,760	0	0	0	0	0	0	0
Residential REO 3310029957		WASHINGTON	DC	08/31/2024	05/30/2024	380,368	0	312,800	312,800	0	67,568	0	(67,568)	0	0	0
Residential REO 3310030534		BALTIMORE	MD	08/31/2024	07/14/2024	113,678	0	105,060	105,060	0	8,618	0	(8,618)	0	0	0
Residential REO 3310035656		WASHINGTON	DC	08/31/2024	07/09/2024	436,939	0	436,939	436,939	0	0	0	0	0	0	0
Residential REO 3310030417		BALTIMORE	MD	08/31/2024	04/18/2024	71,914	0	71,914	71,914	0	0	0	0	0	0	0
Residential REO 3310032063		PHILADELPHIA	PA	08/31/2024	04/11/2024	70,748	0	26,520	26,520	0	44,228	0	(44,228)	0	0	0
Residential REO 3310036068		ST. LOUIS	MO	08/31/2024	06/03/2024	57,328	0	57,328	57,328	0	0	0	0	0	0	0
Residential REO 3310046811		IRVINGTON	NJ	08/31/2024	06/19/2024	716,562	0	443,700	443,700	0	272,862	0	(272,862)	0	0	0
Residential REO 3310033612		WASHINGTON	DC	08/31/2024	05/31/2024	376,319	0	314,500	314,500	0	61,819	0	(61,819)	0	0	0
Residential REO 3310042347		PALM SPRINGS	CA	08/31/2024	07/03/2024	233,524	0	233,524	233,524	0	0	0	0	0	0	0
Residential REO 3310036428		INDIANAPOLIS	IN	09/30/2024	05/29/2024	47,124	0	47,124	47,124	0	0	0	0	0	0	0
Residential REO 3310036432		INDIANAPOLIS	IN	09/30/2024	05/29/2024	46,787	0	46,787	46,787	0	0	0	0	0	0	0
Residential REO 3310039535		LOS ANGELES	CA	09/30/2024	07/03/2024	488,466	0	345,066	345,066	0	143,400	0	(143,400)	0	0	0
Residential REO 3310040289		PHILADELPHIA	PA	09/30/2024	05/24/2024	38,741	0	38,741	38,741	0	0	0	0	0	0	0
Residential REO 3310032429		DETROIT	MI	09/30/2024	04/26/2024	45,380	0	39,142	39,142	0	6,239	0	(6,239)	0	0	0
Residential REO 3310026967		PHILADELPHIA	PA	10/31/2024	06/03/2024	94,430	0	37,925	37,925	0	56,505	0	(56,505)	0	0	0
Residential REO 3310030568		PHILADELPHIA	PA	10/31/2024	06/01/2024	71,280	0	71,280	71,280	0	0	0	0	0	0	0
Residential REO 3310034953		DAYTON	OH	10/31/2024	06/04/2024	30,833	0	30,833	30,833	0	0	0	0	0	0	0

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Residential REO 3310036766		INDIANAPOLIS	IN	10/31/2024	05/25/2024	76,626	0	76,626	76,626	0	0	0	0	0	0	0
Residential REO 3310041645		MEMPHIS	TN	10/31/2024	05/01/2024	2,950,344	0	2,244,000	2,244,000	0	706,344	0	(706,344)	0	0	0
Residential REO 3310042925		CHICAGO	IL	10/31/2024	05/31/2024	60,588	0	60,588	60,588	0	0	0	0	0	0	0
Residential REO 3310047408		BALTIMORE	MD	10/31/2024	06/27/2024	44,655	0	23,460	23,460	0	21,195	0	(21,195)	0	0	0
Residential REO 3310057715		LOS ANGELES	CA	10/31/2024	06/01/2024	1,049,400	0	1,049,400	1,049,400	0	0	0	0	0	0	0
Residential REO 3310058234		LOS ANGELES	CA	10/31/2024	06/08/2024	759,781	0	759,781	759,781	0	0	0	0	0	0	0
Residential REO 3310036765		INDIANAPOLIS	IN	11/30/2024	05/25/2024	76,626	0	65,226	65,226	0	11,400	0	(11,400)	0	0	0
Residential REO 3310036429		INDIANAPOLIS	IN	11/30/2024	05/29/2024	47,124	0	47,124	47,124	0	0	0	0	0	0	0
Residential REO 3310036433		INDIANAPOLIS	IN	11/30/2024	05/25/2024	46,787	0	46,787	46,787	0	0	0	0	0	0	0
Residential REO 100048836		SAINT LOUIS	MO	12/31/2024	10/25/2023	53,318	0	53,318	53,318	0	0	0	0	0	0	0
Residential REO 100047018		AKRON	OH	12/31/2024	04/23/2024	61,609	0	50,915	50,915	0	10,694	0	(10,694)	0	0	0
Residential REO 3310021739		BIG SPRING	TX	12/31/2024	05/08/2023	2,482,841	0	1,603,915	1,603,915	0	878,926	0	(878,926)	0	0	0
Residential REO 3310036729		MEMPHIS	TN	12/31/2024	05/04/2022	71,025	0	38,398	38,398	0	32,626	0	(32,626)	0	0	0
Residential REO 3310038631		COLUMBUS	OH	12/31/2024	06/14/2022	173,250	0	126,646	126,646	0	46,604	0	(46,604)	0	0	0
Residential REO 3310039646		BALTIMORE	MD	12/31/2024	07/14/2022	51,737	0	38,260	38,260	0	13,478	0	(13,478)	0	0	0
Residential REO 3310041459		PHILADELPHIA	PA	12/31/2024	07/03/2024	68,183	0	51,581	51,581	0	16,603	0	(16,603)	0	0	0
Residential REO 3310038673		CHICAGO	IL	12/31/2024	06/16/2022	179,944	0	166,182	166,182	0	13,762	0	(13,762)	0	0	0
0599999. Properties held for sale						18,538,873	0	13,506,496	13,506,496	0	5,032,378	0	(5,032,378)	0	0	0
0699999 - Totals						334,125,657	0	230,925,635	230,925,635	7,557,351	5,032,378	0	(12,589,729)	0	36,951,042	3,870,175

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1 CORPORATE WAY	Lansing	MI	12/01/2001	VARIOUS	0	0	1,056,102	1,056,102
OKEMOS ROAD - HOME OFFICE LAND	Lansing	MI	09/01/2000	VARIOUS	0	0	0	0
8 CORPORATE WAY	Lansing	MI	10/01/2013	VARIOUS	0	0	29,733	29,733
300 INNOVATION DRIVE	Franklin	TN	02/05/2018	VARIOUS	0	0	428,401	428,401
INNOVATION DRIVE OFFICE - BLDG/LAND	Franklin	TN	02/05/2018	VARIOUS	0	0	0	0
OKEMOS ROAD - DAY CARE CENTER	Lansing	MI	08/01/2000	VARIOUS	0	0	106,948	106,948
EXECUTIVE DRIVE OFFICE - BLDG/LAND	Lansing	MI	12/18/2003	VARIOUS	0	0	0	0
DATA CENTER	Lansing	MI	12/31/2004	VARIOUS	0	0	2,219,506	2,219,506
2005 SEAGER STREET	Lansing	MI	10/07/2009	VARIOUS	0	0	85,349	85,349
0199999. Acquired by Purchase					0	0	3,926,039	3,926,039
Residential REO 3310037577	NEWARK	NJ	01/31/2024	INTERNAL TRANSFER	149,046	0	149,046	0
Residential REO 3310040043	WASHINGTON	DC	01/31/2024	INTERNAL TRANSFER	332,157	0	332,157	0
Residential REO 3310040041	WASHINGTON	DC	01/31/2024	INTERNAL TRANSFER	338,078	0	338,078	0
Residential REO 3310026619	PHILADELPHIA	PA	03/31/2024	INTERNAL TRANSFER	95,693	0	95,693	0
Residential REO 3310038386	DETROIT	MI	03/31/2024	INTERNAL TRANSFER	11,880	0	11,880	0
Residential REO 3310035330	OAKLAND	CA	03/31/2024	INTERNAL TRANSFER	544,589	0	544,589	0
Residential REO 3310037704	DOLTON	IL	03/31/2024	INTERNAL TRANSFER	68,726	0	68,726	0
Residential REO 3310038629	DETROIT	MI	03/31/2024	INTERNAL TRANSFER	40,737	0	40,737	0
Residential REO 3310026353	CHICAGO	IL	03/31/2024	INTERNAL TRANSFER	37,739	0	37,739	0
Residential REO 3310034227	MEMPHIS	TN	03/31/2024	INTERNAL TRANSFER	346,005	0	346,005	0
Residential REO 3310048994	ATLANTA	GA	04/30/2024	INTERNAL TRANSFER	47,718	0	47,718	0
Residential REO 3310041001	DETROIT	MI	04/30/2024	INTERNAL TRANSFER	50,757	0	50,757	0
Residential REO 3310039996	DETROIT	MI	04/30/2024	INTERNAL TRANSFER	22,631	0	22,631	0
Residential REO 3310028346	FORT LEE	NJ	04/30/2024	INTERNAL TRANSFER	347,609	0	347,609	0
Residential REO 3310026966	PHILADELPHIA	PA	04/30/2024	INTERNAL TRANSFER	72,072	0	72,072	0
Residential REO 3310038382	ROME	GA	04/30/2024	INTERNAL TRANSFER	146,585	0	146,585	0
Residential REO 3310050159	SAINT LOUIS	MO	06/30/2024	INTERNAL TRANSFER	47,623	0	47,623	0
Residential REO 3310047959	CHICAGO	IL	06/30/2024	INTERNAL TRANSFER	69,854	0	69,854	0
Residential REO 3310035186	HACKENSACK	NJ	07/31/2024	INTERNAL TRANSFER	151,470	0	151,470	0
Residential REO 3310034343	CHICAGO	IL	07/31/2024	INTERNAL TRANSFER	38,372	0	38,372	0
Residential REO 3310024451	DREXEL HILL	PA	07/31/2024	INTERNAL TRANSFER	132,316	0	132,316	0
Residential REO 3310036955	DETROIT	MI	07/31/2024	INTERNAL TRANSFER	49,245	0	49,245	0
Residential REO 3310036394	WASHINGTON	DC	07/31/2024	INTERNAL TRANSFER	471,954	0	471,954	0
Residential REO 3310033917	EAST ROCKAWAY	NY	07/31/2024	INTERNAL TRANSFER	1,201,440	0	1,201,440	0
Residential REO 3310026529	WASHINGTON	DC	07/31/2024	INTERNAL TRANSFER	323,219	0	323,219	0
Residential REO 3310035079	LOS ANGELES	CA	07/31/2024	INTERNAL TRANSFER	52,124	0	52,124	0
Residential REO 3310038077	PETERSBURG	VA	08/31/2024	INTERNAL TRANSFER	21,760	0	21,760	0
Residential REO 3310040801	ATLANTA	GA	08/31/2024	INTERNAL TRANSFER	108,791	0	108,791	0
Residential REO 3310029957	WASHINGTON	DC	08/31/2024	INTERNAL TRANSFER	380,368	0	380,368	0
Residential REO 3310030534	BALTIMORE	MD	08/31/2024	INTERNAL TRANSFER	113,678	0	113,678	0
Residential REO 3310035656	WASHINGTON	DC	08/31/2024	INTERNAL TRANSFER	436,939	0	436,939	0
Residential REO 3310030417	BALTIMORE	MD	08/31/2024	INTERNAL TRANSFER	71,914	0	71,914	0
Residential REO 3310032063	PHILADELPHIA	PA	08/31/2024	INTERNAL TRANSFER	70,748	0	70,748	0
Residential REO 3310036068	ST. LOUIS	MO	08/31/2024	INTERNAL TRANSFER	57,328	0	57,328	0
Residential REO 3310046811	IRVINGTON	NJ	08/31/2024	INTERNAL TRANSFER	716,562	0	716,562	0
Residential REO 3310033612	WASHINGTON	DC	08/31/2024	INTERNAL TRANSFER	376,319	0	376,319	0
Residential REO 3310042347	PALM SPRINGS	CA	08/31/2024	INTERNAL TRANSFER	233,524	0	233,524	0
Residential REO 3310036428	INDIANAPOLIS	IN	09/30/2024	INTERNAL TRANSFER	47,124	0	47,124	0
Residential REO 3310036432	INDIANAPOLIS	IN	09/30/2024	INTERNAL TRANSFER	46,787	0	46,787	0
Residential REO 3310039535	LOS ANGELES	CA	09/30/2024	INTERNAL TRANSFER	488,466	0	488,466	0
Residential REO 3310040289	PHILADELPHIA	PA	09/30/2024	INTERNAL TRANSFER	38,741	0	38,741	0
Residential REO 3310032429	DETROIT	MI	09/30/2024	INTERNAL TRANSFER	45,380	0	45,380	0
Residential REO 3310026967	PHILADELPHIA	PA	10/31/2024	INTERNAL TRANSFER	94,430	0	94,430	0
Residential REO 3310030568	PHILADELPHIA	PA	10/31/2024	INTERNAL TRANSFER	71,280	0	71,280	0
Residential REO 3310034953	DAYTON	OH	10/31/2024	INTERNAL TRANSFER	30,833	0	30,833	0
Residential REO 3310036766	INDIANAPOLIS	IN	10/31/2024	INTERNAL TRANSFER	76,626	0	76,626	0
Residential REO 3310041645	MEMPHIS	TN	10/31/2024	INTERNAL TRANSFER	2,950,344	0	2,950,344	0
Residential REO 3310042925	CHICAGO	IL	10/31/2024	INTERNAL TRANSFER	60,588	0	60,588	0
Residential REO 3310047408	BALTIMORE	MD	10/31/2024	INTERNAL TRANSFER	44,655	0	44,655	0
Residential REO 3310057715	LOS ANGELES	CA	10/31/2024	INTERNAL TRANSFER	1,049,400	0	1,049,400	0
Residential REO 3310058234	LOS ANGELES	CA	10/31/2024	INTERNAL TRANSFER	759,781	0	759,781	0
Residential REO 3310036765	INDIANAPOLIS	IN	11/30/2024	INTERNAL TRANSFER	76,626	0	76,626	0

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Residential REO 3310036429	INDIANAPOLIS	IN	11/30/2024	INTERNAL TRANSFER	47,124	0	47,124	0
Residential REO 3310036433	INDIANAPOLIS	IN	11/30/2024	INTERNAL TRANSFER	46,787	0	46,787	0
Residential REO 100048836	SAINT LOUIS	MO	12/31/2024	INTERNAL TRANSFER	53,318	0	53,318	0
Residential REO 100047018	AKRON	OH	12/31/2024	INTERNAL TRANSFER	61,609	0	61,609	0
Residential REO 3310021739	BIG SPRING	TX	12/31/2024	INTERNAL TRANSFER	2,482,841	0	2,482,841	0
Residential REO 3310036729	MEMPHIS	TN	12/31/2024	INTERNAL TRANSFER	71,025	0	71,025	0
Residential REO 3310038631	COLUMBUS	OH	12/31/2024	INTERNAL TRANSFER	173,250	0	173,250	0
Residential REO 3310039646	BALTIMORE	MD	12/31/2024	INTERNAL TRANSFER	51,737	0	51,737	0
Residential REO 3310041459	PHILADELPHIA	PA	12/31/2024	INTERNAL TRANSFER	68,183	0	68,183	0
Residential REO 3310038673	CHICAGO	IL	12/31/2024	INTERNAL TRANSFER	179,944	0	179,944	0
0299999. Acquired by Internal Transfer					16,894,450	0	16,894,450	0
0399999 - Totals					16,894,450	0	20,820,489	3,926,039

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Residential REO 3310030927	Davidsonville	MD	01/31/2024	VARIOUS	252,252	0	252,252	0	0	0	0	0	252,252	244,823	0	(7,429)	(7,429)	0	0
Residential REO 100046268	Memphis	TN	02/28/2024	VARIOUS	36,238	0	36,238	0	0	0	0	0	36,238	24,010	0	(12,229)	(12,229)	0	0
Residential REO 100045184	Barnwell	SC	02/28/2024	VARIOUS	39,100	0	39,100	0	0	0	0	0	39,100	1,375	0	(37,725)	(37,725)	0	0
Residential REO 3310040041	SUPERIOR CHARTER TOW	MI	02/28/2024	VARIOUS	338,078	0	338,078	0	0	0	0	0	338,078	337,612	0	(466)	(466)	0	0
Residential REO 3310033619	Palm Springs	CA	02/28/2024	VARIOUS	281,180	0	281,180	0	0	0	0	0	281,180	221,483	0	(59,697)	(59,697)	0	0
Residential REO 3310025399	SAN ANTONIO	TX	04/30/2024	VARIOUS	61,186	0	61,186	0	0	0	0	0	61,186	5,297	0	(55,889)	(55,889)	0	0
Residential REO 3310034353	SIERRA MADRE	CA	04/30/2024	VARIOUS	761,904	0	761,904	0	0	0	0	0	761,904	548,725	0	(213,179)	(213,179)	0	0
Residential REO 3310029105	CHICAGO	IL	04/30/2024	VARIOUS	36,583	0	36,583	0	0	0	0	0	36,583	30,481	0	(6,102)	(6,102)	0	0
Residential REO 3310028144	WANTAGE	NJ	05/31/2024	VARIOUS	72,717	0	72,717	0	0	0	0	0	72,717	72,717	0	0	0	0	0
Residential REO 3310040043	WASHINGTON	DC	05/31/2024	VARIOUS	332,157	0	332,157	0	0	0	0	0	332,157	331,289	0	(868)	(868)	0	0
Residential REO 3100046374	SAINT LOUIS	MO	07/31/2024	VARIOUS	41,134	0	41,134	0	0	0	0	0	41,134	5,425	0	(35,709)	(35,709)	0	0
Residential REO 3100045663	SAINT LOUIS	MO	07/31/2024	VARIOUS	257,728	0	257,728	0	0	0	0	0	257,728	209,548	0	(48,181)	(48,181)	0	0
Residential REO 3310026752	BALTIMORE	MD	07/31/2024	VARIOUS	45,980	0	45,980	0	0	0	0	0	45,980	41,072	0	(4,907)	(4,907)	0	0
Residential REO 3310037577	NEWARK	NJ	07/31/2024	VARIOUS	149,046	0	149,046	0	0	0	0	0	149,046	143,278	0	(5,769)	(5,769)	0	0
Residential REO 3310028346	FORT LEE	NJ	07/31/2024	VARIOUS	347,609	0	347,609	0	0	0	0	0	347,609	358,678	0	11,069	11,069	0	0
Residential REO 3310038382	ROME	GA	07/31/2024	VARIOUS	146,585	0	146,585	0	0	0	0	0	146,585	125,799	0	(20,786)	(20,786)	0	0
Residential REO 3310031589	FOUNTAIN HILLS	AZ	08/31/2024	VARIOUS	210,415	0	210,415	0	0	0	0	0	210,415	163,183	0	(47,232)	(47,232)	0	0
Residential REO 3310040417	SUPERIOR CHARTER TOWNSHIP	MI	09/30/2024	VARIOUS	54,846	0	54,846	0	0	0	0	0	54,846	41,209	0	(13,637)	(13,637)	0	0
Residential REO 3310048994	ATLANTA	GA	09/30/2024	VARIOUS	47,718	0	47,718	0	0	0	0	0	47,718	23,321	0	(24,397)	(24,397)	0	0
Residential REO 3310050159	SAINT LOUIS	MO	09/30/2024	VARIOUS	47,623	0	47,623	0	0	0	0	0	47,623	36,907	0	(10,716)	(10,716)	0	0
Residential REO 3310034294- Athene	Detroit	MI	10/31/2024	VARIOUS	24,322	0	24,322	0	9,022	0	(9,022)	0	15,300	10,163	0	(5,137)	(5,137)	0	0
Residential REO 3310034343	CHICAGO	IL	10/31/2024	VARIOUS	38,372	0	38,372	0	0	0	0	0	38,372	22,477	0	(15,895)	(15,895)	0	0
Residential REO 3310038629	DETROIT	MI	11/30/2024	VARIOUS	40,737	0	40,737	0	0	0	0	0	40,737	38,923	0	(1,813)	(1,813)	0	0
Residential REO 3310038386	DETROIT	MI	11/30/2024	VARIOUS	11,880	0	11,880	0	0	0	0	0	11,880	11,130	0	(750)	(750)	0	0
Residential REO 3310026353	CHICAGO	IL	11/30/2024	VARIOUS	37,739	0	37,739	0	0	0	0	0	37,739	21,466	0	(16,273)	(16,273)	0	0
Residential REO 3310040801	ATLANTA	GA	12/31/2024	VARIOUS	108,791	0	108,791	0	0	0	0	0	108,791	101,961	0	(6,830)	(6,830)	0	0
Residential REO 3310039996	DETROIT	MI	12/31/2024	VARIOUS	22,631	0	22,631	0	0	0	0	0	22,631	16,703	0	(5,929)	(5,929)	0	0
Residential REO 331005079 reinstate	LOS ANGELES	CA	12/31/2024	VARIOUS	52,124	0	52,124	0	0	0	0	0	52,124	38,091	0	(14,032)	(14,032)	0	0
0199999. Property Disposed					3,896,674	0	3,896,674	0	9,022	0	(9,022)	0	3,887,652	3,227,145	0	(660,507)	(660,507)	0	0
0399999 - Totals					3,896,674	0	3,896,674	0	9,022	0	(9,022)	0	3,887,652	3,227,145	0	(660,507)	(660,507)	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061638		FREMONT	OH		07/01/2021	4.000	45,161	0	(13)	0	0	0	75,849	06/01/2013
100061641		GOOSE CREEK	SC		07/01/2021	3.875	78,276	0	(108)	0	0	0	189,295	07/01/2013
100061650		AUGUSTA	GA		07/01/2021	3.750	73,340	0	(63)	0	0	0	170,101	06/01/2014
100061658		CINCINNATI	OH		07/01/2021	3.250	43,125	0	1	0	0	0	198,166	11/01/2012
100061659		CANTON	SD		07/01/2021	3.250	106,560	0	89	0	0	0	285,188	11/01/2012
100061664		OMAHA	NE		07/01/2021	3.250	65,407	0	6	0	0	0	222,232	02/01/2013
100061672		VALLEY SPRINGS	SD		07/01/2021	4.250	88,035	0	33	0	0	0	220,793	10/01/2013
100061678		MOUNT POCONO	PA		07/01/2021	3.750	187,313	0	(148)	0	0	0	301,265	09/01/2014
100061681		BIRMINGHAM	AL		07/01/2021	4.000	55,323	0	(85)	0	0	0	155,935	06/01/2013
100061684		CHARLOTTE	NC		07/01/2021	3.750	69,177	0	(37)	0	0	0	220,748	04/01/2013
100061685		SAVANNAH	GA		07/01/2021	4.000	55,371	0	(41)	0	0	0	128,011	04/01/2013
100061687		SARASOTA	FL		07/01/2021	3.500	69,566	0	7	0	0	0	550,927	05/01/2013
100061688		COON RAPIDS	MN		07/01/2021	4.125	136,714	0	(132)	0	0	0	328,969	07/01/2013
100061690		MERRILLVILLE	IN		07/01/2021	3.250	145,941	0	(68)	0	0	0	284,974	06/01/2013
100061697		SAINT CLOUD	FL		07/01/2021	3.000	149,379	0	(149)	0	0	0	283,629	09/01/2013
100061701		GLENAIRE	MO		07/01/2021	3.000	87,015	0	(16)	0	0	0	224,862	04/01/2012
100061703		KATY	TX		07/01/2021	4.000	84,965	0	(134)	0	0	0	216,184	09/01/2013
100061704		LOS ANGELES	CA		07/01/2021	2.875	85,883	0	(95)	0	0	0	499,292	11/01/2013
100061710		COLUMBUS	OH		07/01/2021	4.125	76,941	0	(7)	0	0	0	225,956	12/01/2013
100061714		CHICAGO	IL		07/01/2021	4.375	104,173	0	(111)	0	0	0	194,614	12/01/2012
100061716		WILSON	NY		07/01/2021	3.500	51,041	0	(11)	0	0	0	149,900	03/01/2008
100061720		ATLANTA	GA		07/01/2021	3.750	88,978	0	7	0	0	0	160,000	07/01/2007
100061722		PHILADELPHIA	PA		07/01/2021	2.875	97,782	0	(51)	0	0	0	126,000	01/01/2008
100062807		SAINT LOUIS	MO		07/01/2021	3.875	80,964	0	(87)	0	0	0	157,389	04/01/2016
100063862		NORTH LAS VEGAS	NV		07/01/2021	3.750	238,547	0	(60)	0	0	0	265,000	07/01/2020
100063866		KATY	TX		07/01/2021	3.375	195,481	0	(41)	0	0	0	220,000	06/01/2020
100063873		RICHTON PARK	IL		07/01/2021	3.375	109,573	0	(6)	0	0	0	122,500	06/01/2020
100063880		PANAMA CITY	FL		07/01/2021	3.625	197,493	0	(27)	0	0	0	225,000	06/01/2020
100063884		WALHALLA	SC		07/01/2021	3.750	127,196	0	(16)	0	0	0	148,500	06/01/2020
100063892		CHAPEL HILL	NC		07/01/2021	3.125	203,686	0	111	0	0	0	275,000	07/01/2020
100063896		PHARR	TX		07/01/2021	3.250	134,426	0	(41)	0	0	0	162,500	07/01/2020
100063902		EAST HARTFORD	CT		07/01/2021	3.375	156,327	0	260	0	0	0	180,000	07/01/2020
100063905		KESWICK	VA		07/01/2021	3.250	201,014	0	5	0	0	0	230,000	07/01/2020
100063907		SUMMERFIELD	FL		07/01/2021	3.625	232,387	0	(32)	0	0	0	260,000	07/01/2020
100063911		SAINT LOUIS	MO		07/01/2021	4.000	103,532	0	20	0	0	0	119,000	07/01/2020
100063914		WESTFIELD	MA		07/01/2021	3.625	176,139	0	45	0	0	0	198,000	07/01/2020
100063916		WEST PALM BEACH	FL		07/01/2021	3.500	248,966	0	(35)	0	0	0	278,000	07/01/2020
100063924		HOMESTEAD	FL		07/01/2021	3.125	226,334	0	335	0	0	0	300,000	07/01/2020
100063926		COLUMBIA	SC		07/01/2021	3.625	143,145	0	29	0	0	0	160,000	07/01/2020
100063930		HURST	TX		07/01/2021	3.125	270,525	0	81	0	0	0	343,000	07/01/2020
100063934		DAYTON	OH		07/01/2021	3.750	71,980	0	(5)	0	0	0	80,000	07/01/2020
100066414		TRAINER	PA		08/02/2021	4.250	100,802	0	(54)	0	0	0	155,814	09/01/2015
100066426		SPARKS	NV		08/02/2021	3.500	130,780	0	(60)	0	0	0	508,573	05/01/2016
100066428		LONGVIEW	TX		08/02/2021	3.500	119,905	0	(61)	0	0	0	173,522	04/01/2016
100066430		WICHITA	KS		08/02/2021	3.875	196,028	0	(125)	0	0	0	266,320	03/01/2016
100066446		PHILADELPHIA	PA		08/02/2021	4.000	123,655	0	(50)	0	0	0	184,002	05/01/2016
100066447		AUBURN	NY		08/02/2021	3.750	66,106	0	(11)	0	0	0	102,439	04/01/2016
100066458		SAN JACINTO	CA		08/02/2021	3.750	206,484	0	(164)	0	0	0	367,194	07/01/2016
100066478		MOSHEIM	TN		08/02/2021	3.750	118,392	0	(61)	0	0	0	189,424	09/01/2016
100068991		DEARBORN HEIGHTS	MI		09/01/2021	4.125	79,950	0	(59)	0	0	0	175,899	08/01/2017
100068992		CONROE	TX		09/01/2021	2.875	131,423	0	(95)	0	0	0	230,417	10/01/2017
100069001		DELRAN	NJ		09/01/2021	3.250	99,835	0	(56)	0	0	0	162,663	10/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069019		HUMBLE	TX		09/01/2021	4.125	210,043	0	(245)	0	0	0	243,500	11/01/2017
100069026		PUNTA GORDA	FL		09/01/2021	3.000	200,685	0	(191)	0	0	0	250,000	04/01/2018
100069027		NORTH ST PAUL	MN		09/01/2021	4.625	228,405	0	(161)	0	0	0	317,782	04/01/2019
100069034		FALL RIVER	MA		09/01/2021	3.250	180,122	0	(176)	0	0	0	430,195	10/01/2016
100069044		WOODLAND PARK	NJ		09/01/2021	3.990	251,760	0	(189)	0	0	0	433,829	12/01/2016
100069052		HOUSTON	TX		09/01/2021	3.625	124,179	0	(121)	0	0	0	216,174	08/01/2018
100069060		BROWNSVILLE	PA		09/01/2021	4.750	145,984	0	(203)	0	0	0	153,922	08/01/2018
100069063		RIVERVIEW	FL		09/01/2021	3.250	260,720	0	44	0	0	0	291,700	04/01/2021
100069983		HENDERSON	TN		09/01/2021	3.375	109,531	0	238	0	0	0	158,000	09/01/2019
100069989		HOUSTON	TX		09/01/2021	3.875	87,761	0	(37)	0	0	0	89,000	11/01/2019
100069993		LAUREL	MD		09/01/2021	3.125	167,344	0	204	0	0	0	358,119	06/01/2016
100069999		HAMILTON	NJ		09/01/2021	3.750	235,975	0	545	0	0	0	336,217	07/01/2016
100070007		FORT WORTH	TX		09/01/2021	3.500	126,200	0	168	0	0	0	247,296	09/01/2016
100070008		FRESNO	CA		09/01/2021	3.500	170,673	0	220	0	0	0	334,309	09/01/2016
100070010		BURIEN	WA		09/01/2021	3.500	249,296	0	459	0	0	0	644,429	09/01/2016
100070013		DELANO	CA		09/01/2021	3.500	102,209	0	155	0	0	0	232,427	09/01/2016
100070027		AVE MARIA	FL		09/01/2021	3.375	204,974	0	326	0	0	0	295,142	12/01/2016
100070030		ANDREWS	TX		09/01/2021	3.125	207,425	0	221	0	0	0	373,180	12/01/2016
100070034		LONG BRANCH	NJ		09/01/2021	3.750	224,698	0	552	0	0	0	416,634	12/01/2016
100070035		LARGO	FL		09/01/2021	3.500	203,454	0	336	0	0	0	377,225	01/01/2017
100070036		RIO RICO	AZ		09/01/2021	3.750	85,017	0	31	0	0	0	263,349	12/01/2017
100070037		SNELLVILLE	GA		09/01/2021	3.875	140,500	0	146	0	0	0	255,800	01/01/2017
100070040		BULLS GAP	TN		09/01/2021	3.750	65,494	0	103	0	0	0	160,690	01/01/2017
100058608		COVINGTON	GA		06/01/2021	3.625	215,183	0	51	0	0	0	241,812	05/14/2020
100059931		BALTIMORE	MD		06/01/2021	3.625	317,037	0	80	0	0	0	348,308	10/17/2019
100059355		ANNISTON	AL		06/01/2021	4.000	94,597	0	26	0	0	0	115,995	04/28/2017
100059658		CORBIN	KY		06/01/2021	5.375	98,179	0	22	0	0	0	124,000	06/08/2018
100059702		BATON ROUGE	LA		06/01/2021	3.250	271,156	0	65	0	0	0	277,835	08/03/2018
100061729		HAMBURG	NY		07/01/2021	3.625	170,690	0	(93)	0	0	0	250,000	12/01/2008
100061733		SCOTTSBLUFF	NE		07/01/2021	3.875	36,228	0	(20)	0	0	0	78,000	10/01/2009
100061736		LOUISVILLE	KY		07/01/2021	3.500	148,952	0	(138)	0	0	0	232,000	10/01/2010
100061739		BAKERSFIELD	CA		07/01/2021	4.125	111,529	0	(114)	0	0	0	145,000	12/01/2010
100061748		IRVING	TX		07/01/2021	3.750	60,734	0	(75)	0	0	0	90,000	08/01/2013
100061753		THORNTON	CO		07/01/2021	3.625	95,974	0	(77)	0	0	0	182,000	03/01/2014
100061773		UPPER MARLBORO	MD		07/01/2021	4.000	101,202	0	(85)	0	0	0	296,902	07/01/2007
100061777		FORT WAYNE	IN		07/01/2021	4.250	72,802	0	(77)	0	0	0	142,221	03/01/2009
100061780		CAROL STREAM	IL		07/01/2021	4.000	250,980	0	(130)	0	0	0	221,576	03/01/2009
100061789		REX	GA		07/01/2021	3.125	80,641	0	1	0	0	0	180,085	04/01/2004
100061794		LAS VEGAS	NV		07/01/2021	4.000	139,712	0	(107)	0	0	0	330,919	11/01/2008
100061801		OCONOMOWOC	WI		07/01/2021	4.000	105,296	0	(57)	0	0	0	270,073	02/01/2015
100061802		JACKSONVILLE	FL		07/01/2021	3.750	143,041	0	(146)	0	0	0	289,171	07/01/2013
100061803		SOUTH HOLLAND	IL		07/01/2021	3.875	179,738	0	(124)	0	0	0	221,418	07/01/2013
100062005		LAWRENCEVILLE	GA		07/01/2021	4.000	182,748	0	(240)	0	0	0	441,846	11/01/2011
100062029		CAMERON	OK		07/01/2021	3.500	47,979	0	(60)	0	0	0	61,550	01/01/2015
100062298		CATLETTSBURG	KY		07/01/2021	3.250	238,832	0	(299)	0	0	0	266,567	09/01/2016
100062323		RICHMOND	VA		07/01/2021	4.000	128,565	0	(50)	0	0	0	310,235	10/01/2017
100062340		KINGSPORT	TN		07/01/2021	3.990	159,968	0	(147)	0	0	0	222,738	08/01/2019
100062341		DOLTON	IL		07/01/2021	3.625	149,257	0	32	0	0	0	166,155	09/01/2019
100062541		ANTIOCH	TN		07/01/2021	3.500	141,822	0	(109)	0	0	0	328,000	03/01/2015
100062546		MARION	OH		07/01/2021	3.875	64,350	0	(50)	0	0	0	167,260	03/01/2015
100062550		NORCROSS	GA		07/01/2021	3.625	137,370	0	(46)	0	0	0	386,917	03/01/2015
100062558		CANAL WINCHESTER	OH		07/01/2021	4.000	192,876	0	(141)	0	0	0	324,043	04/01/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062561		NEW BEDFORD	MA		07/01/2021	3.625	156,048	0	(114)	0	0	0	381,802	05/01/2015
100062564		DOUGLASVILLE	GA		07/01/2021	4.375	130,383	0	(112)	0	0	0	255,828	04/01/2015
100062565		MCLENDON CHISHOLM	TX		07/01/2021	4.000	176,278	0	(251)	0	0	0	383,567	04/01/2015
100062566		PHOENIX	AZ		07/01/2021	3.875	110,375	0	(126)	0	0	0	275,192	04/01/2015
100062585		EASTPOINTE	MI		07/01/2021	3.750	67,147	0	(48)	0	0	0	146,063	05/01/2015
100062598		TAYLORSVILLE	UT		07/01/2021	3.875	185,302	0	(229)	0	0	0	405,861	05/01/2015
100062626		PHILADELPHIA	PA		07/01/2021	4.125	80,446	0	(82)	0	0	0	170,293	07/01/2015
100061557		EUGENE	MO		07/01/2021	3.750	112,834	0	(95)	0	0	0	242,839	12/01/2012
100061559		JACKSONVILLE	FL		07/01/2021	3.250	47,054	0	(16)	0	0	0	207,569	04/01/2013
100061562		DUNDALK	MD		07/01/2021	3.625	131,451	0	(95)	0	0	0	235,431	06/01/2011
100061584		OSWEGO	NY		07/01/2021	4.375	41,763	0	(64)	0	0	0	92,435	11/01/2003
100061586		RIVERSIDE AREA	CA		07/01/2021	3.625	132,809	0	(587)	0	0	0	575,544	06/01/2003
100061589		ARLINGTON	TX		07/01/2021	3.500	100,985	0	(70)	0	0	0	299,999	03/01/2009
100061607		SUN CITY CENTER	FL		07/01/2021	3.875	70,870	0	(88)	0	0	0	254,170	04/01/2012
100061611		VERO BEACH	FL		07/01/2021	3.375	79,005	0	(99)	0	0	0	260,478	06/01/2012
100061618		CRESTLINE	CA		07/01/2021	3.750	101,584	0	(46)	0	0	0	378,304	06/01/2013
100061620		LAKEVIEW	OR		07/01/2021	4.250	102,033	0	(187)	0	0	0	220,000	01/01/2012
100061942		JOHNSTOWN	PA		07/01/2021	3.875	69,127	0	53	0	0	0	81,331	03/01/2017
100061946		REELSVILLE	IN		07/01/2021	3.500	87,793	0	(51)	0	0	0	173,664	04/01/2013
100061949		MISHAWAKA	IN		07/01/2021	3.625	26,428	0	(76)	0	0	0	119,403	06/01/2015
100061951		STEWARTVILLE	MN		07/01/2021	3.500	118,127	0	4	0	0	0	280,031	04/01/2013
100061960		NAUGATUCK	CT		07/01/2021	3.750	209,437	0	(139)	0	0	0	306,359	05/01/2013
100061973		LINCOLN	NE		07/01/2021	3.750	55,529	0	10	0	0	0	141,473	04/01/2015
100061978		PHOENIX	AZ		07/01/2021	3.000	53,445	0	(50)	0	0	0	290,264	09/01/2015
100061979		TUCSON	AZ		07/01/2021	4.000	73,061	0	(15)	0	0	0	215,223	07/01/2015
100061981		KLAMATH FALLS	OR		07/01/2021	3.750	115,331	0	(81)	0	0	0	210,632	07/01/2014
100061990		ROCKLIN	CA		07/01/2021	3.625	304,646	0	(128)	0	0	0	684,049	11/01/2015
100062198		OLYMPIA	WA		07/01/2021	5.125	60,000	0	(18)	0	0	0	282,165	12/01/2011
100062201		MONROE	WA		07/01/2021	3.750	227,979	0	(229)	0	0	0	509,831	05/01/2015
100062208		KAMUELA	HI		07/01/2021	3.750	162,258	0	(94)	0	0	0	686,770	07/01/2013
100062220		OVIEDO	FL		07/01/2021	4.875	124,969	0	(184)	0	0	0	194,000	04/01/2016
100062239		SAN ANTONIO	TX		07/01/2021	4.125	146,736	0	(127)	0	0	0	165,000	07/01/2019
100062241		DAVENPORT	FL		07/01/2021	3.500	199,026	0	31	0	0	0	228,000	08/01/2019
100062256		WILMINGTON	NC		07/01/2021	3.500	56,853	0	(77)	0	0	0	251,182	04/01/2014
100062264		HOUSTON	TX		07/01/2021	3.500	57,661	0	(168)	0	0	0	229,911	04/01/2015
100062454		COLORADO SPRINGS	CO		07/01/2021	4.250	139,082	0	(193)	0	0	0	367,018	04/01/2014
100062471		JEFFERSON	GA		07/01/2021	4.250	132,167	0	(158)	0	0	0	237,692	07/01/2014
100062483		SAVANNAH	TX		07/01/2021	3.875	147,747	0	(181)	0	0	0	292,673	09/01/2014
100062493		CRISFIELD	MD		07/01/2021	3.750	99,083	0	(71)	0	0	0	191,314	11/01/2014
100062497		LOGANVILLE	GA		07/01/2021	4.125	109,950	0	(73)	0	0	0	275,572	10/01/2014
100062519		DALTON	GA		07/01/2021	3.875	87,515	0	(6)	0	0	0	167,399	01/01/2015
100062522		PORT SAINT LUCIE	FL		07/01/2021	4.250	157,016	0	(199)	0	0	0	357,151	01/01/2015
100062720		BRUSLY	LA		07/01/2021	4.375	156,056	0	(125)	0	0	0	199,497	10/01/2015
100062734		LITHONIA	GA		07/01/2021	3.750	69,904	0	(43)	0	0	0	174,980	11/01/2015
100062746		LAKE WORTH	FL		07/01/2021	2.750	171,113	0	(65)	0	0	0	398,406	12/01/2015
100062758		TOMS RIVER	NJ		07/01/2021	3.875	84,095	0	(82)	0	0	0	280,368	12/01/2015
100062784		FORT WORTH	TX		07/01/2021	3.125	146,111	0	(176)	0	0	0	305,831	04/01/2016
100063065		GEORGETOWN	TX		07/01/2021	3.875	71,914	0	(16)	0	0	0	298,092	10/01/2016
100063081		CEDARVILLE	NJ		07/01/2021	3.375	99,919	0	19	0	0	0	126,022	11/01/2016
100063084		MANTUA	NJ		07/01/2021	2.875	69,548	0	276	0	0	0	246,877	11/01/2016
100063093		TRINIDAD	TX		07/01/2021	3.500	71,563	0	(71)	0	0	0	161,481	11/01/2016
100063102		KINGWOOD	TX		07/01/2021	3.500	155,518	0	(105)	0	0	0	322,181	11/01/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061856		SENECA FALLS	NY		07/01/2021	4.000	83,528	0	(18)	0	0	0	111,793	11/01/2016
100062101		MERRILLVILLE	IN		07/01/2021	3.750	70,444	0	30	0	0	0	159,665	05/01/2015
100062150		NORTH CHARLESTON	SC		07/01/2021	3.625	110,727	0	(104)	0	0	0	248,679	06/01/2013
100062155		ANDERSON	IN		07/01/2021	3.500	116,268	0	7	0	0	0	273,993	03/01/2013
100062173		HANOVER	MD		07/01/2021	3.875	332,304	0	(126)	0	0	0	481,580	08/01/2018
100062360		DENHAM SPRINGS	LA		07/01/2021	3.375	150,487	0	17	0	0	0	174,900	07/01/2020
100062361		FREDERICK	MD		07/01/2021	3.625	319,064	0	326	0	0	0	363,990	07/01/2020
100062364		CHATHAM	IL		07/01/2021	3.500	120,780	0	30	0	0	0	139,500	09/01/2020
100062365		CHARLOTTE	NC		07/01/2021	3.625	196,323	0	(83)	0	0	0	219,000	10/01/2020
100062367		MILLTOWN	NJ		07/01/2021	3.625	293,246	0	(41)	0	0	0	325,000	10/01/2020
100062371		PHOENIX	AZ		07/01/2021	4.125	160,991	0	(90)	0	0	0	176,000	02/01/2021
100062376		DECATUR	NE		07/01/2021	2.875	87,231	0	(74)	0	0	0	247,200	04/01/2012
100062378		GREENVILLE	SC		07/01/2021	3.500	100,919	0	(98)	0	0	0	229,162	07/01/2012
100062381		EMPORIA	KS		07/01/2021	3.375	49,118	0	0	0	0	0	80,500	10/01/2012
100062382		MEEKER	OK		07/01/2021	3.750	91,919	0	(154)	0	0	0	196,314	10/01/2012
100062386		OCEANSIDE	CA		07/01/2021	3.625	167,760	0	(139)	0	0	0	599,582	10/01/2012
100062389		SPRINGVILLE	UT		07/01/2021	3.500	96,652	0	(72)	0	0	0	341,852	11/01/2012
100062390		ARLINGTON	TX		07/01/2021	3.875	78,022	0	(141)	0	0	0	294,268	11/01/2012
100062395		LINDALE	TX		07/01/2021	3.750	75,043	0	(78)	0	0	0	243,522	12/01/2012
100062405		LOS ANGELES	CA		07/01/2021	3.500	155,230	0	(156)	0	0	0	590,867	02/01/2013
100062407		SPRINGBORO	OH		07/01/2021	3.250	77,220	0	(23)	0	0	0	340,299	03/01/2013
100062408		BLAINE	MN		07/01/2021	3.250	106,758	0	(92)	0	0	0	179,790	04/01/2013
100062409		BAYTOWN	TX		07/01/2021	3.500	83,179	0	(60)	0	0	0	217,878	03/01/2013
100062410		FLORISSANT	MO		07/01/2021	3.750	66,236	0	(75)	0	0	0	197,686	05/01/2013
100062417		BIRMINGHAM	AL		07/01/2021	3.500	54,441	0	(42)	0	0	0	112,037	05/01/2013
100062420		CLOVIS	CA		07/01/2021	3.750	110,314	0	(107)	0	0	0	302,946	05/01/2013
100062422		SHEPHERDSVILLE	KY		07/01/2021	3.500	93,501	0	5	0	0	0	177,548	07/01/2013
100062425		GRANITE FALLS	NC		07/01/2021	3.125	56,398	0	7	0	0	0	17,324	07/01/2013
100062440		NEW ATHENS	IL		07/01/2021	4.125	54,093	0	(53)	0	0	0	85,986	01/01/2014
100062636		MESA	AZ		07/01/2021	4.000	139,034	0	(166)	0	0	0	305,670	07/01/2015
100062655		BALTIMORE	MD		07/01/2021	3.625	53,427	0	(32)	0	0	0	251,291	11/01/2015
100062657		SWARTZ CREEK	MI		07/01/2021	3.875	87,874	0	(129)	0	0	0	238,423	08/01/2015
100062667		MONTGOMERY	AL		07/01/2021	4.125	77,065	0	(89)	0	0	0	125,944	08/01/2015
100062670		DOUGLASVILLE	GA		07/01/2021	4.250	76,672	0	(13)	0	0	0	200,196	08/01/2015
100062676		REDLANDS	CA		07/01/2021	4.375	154,908	0	(199)	0	0	0	339,496	08/01/2015
100062690		PHILADELPHIA	PA		07/01/2021	4.375	102,936	0	(102)	0	0	0	217,449	09/01/2015
100062714		BROWNSVILLE	TN		07/01/2021	3.750	109,235	0	(90)	0	0	0	138,633	10/01/2015
100062974		THIBODAUX	LA		07/01/2021	3.500	218,213	0	(108)	0	0	0	247,831	08/01/2016
100063202		HARTFORD	KY		07/01/2021	3.750	71,988	0	25	0	0	0	114,750	03/01/2017
100063208		LINCOLN	NE		07/01/2021	3.250	140,482	0	(43)	0	0	0	384,342	05/01/2017
100063216		GAINESVILLE	GA		07/01/2021	3.125	88,126	0	(34)	0	0	0	198,810	04/01/2017
100063219		EL DORADO	KS		07/01/2021	4.375	55,498	0	(71)	0	0	0	72,436	04/01/2017
100063220		COMMERCE TOWNSHIP	MI		07/01/2021	4.375	97,312	0	(101)	0	0	0	224,004	05/01/2017
100062874		TUCKER	GA		07/01/2021	3.875	94,235	0	(98)	0	0	0	209,626	05/01/2016
100062907		TOMS RIVER	NJ		07/01/2021	3.750	83,532	0	(60)	0	0	0	249,046	06/01/2016
100063110		CLINTON	TN		07/01/2021	3.250	106,397	0	3	0	0	0	214,151	11/01/2016
100063142		BALTIMORE	MD		07/01/2021	3.500	181,417	0	(59)	0	0	0	284,326	12/01/2016
100063400		WILLIAMSBURG	VA		07/01/2021	3.500	207,278	0	(244)	0	0	0	288,777	11/01/2017
100063433		TACOMA	WA		07/01/2021	3.875	157,902	0	(144)	0	0	0	326,793	01/01/2018
100063438		FRUITLAND PARK	FL		07/01/2021	3.500	147,641	0	(184)	0	0	0	192,887	02/01/2018
100063647		HYATTSVILLE	MD		07/01/2021	4.125	257,930	0	30	0	0	0	291,000	10/01/2019
100063656		HARRISON	OH		07/01/2021	3.250	132,743	0	(71)	0	0	0	130,000	11/01/2019

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100063662		GALVESTON	IN		07/01/2021	3.875	65,079	0	(34)	0	0	0	73,000	11/01/2019
100063665		LOUISVILLE	KY		07/01/2021	3.000	117,688	0	2	0	0	0	153,000	11/01/2019
100063674		RIVERSIDE	IL		07/01/2021	3.750	172,631	0	65	0	0	0	203,000	12/01/2019
100063688		LOUISVILLE	KY		07/01/2021	3.990	124,384	0	(62)	0	0	0	135,000	12/01/2019
100063694		GREENVILLE	TX		07/01/2021	4.125	159,517	0	(177)	0	0	0	178,000	12/01/2019
100063700		HOGANSVILLE	GA		07/01/2021	4.250	58,600	0	(36)	0	0	0	65,000	12/01/2019
100063703		JOHNSTOWN	PA		07/01/2021	3.750	93,244	0	(36)	0	0	0	114,000	12/01/2019
100063710		MORGANTOWN	WV		07/01/2021	3.250	218,222	0	2	0	0	0	248,000	01/01/2020
100063711		MERIDIAN	MS		07/01/2021	3.990	86,007	0	(74)	0	0	0	94,500	01/01/2020
100063718		HUDSON	MA		07/01/2021	3.625	326,166	0	44	0	0	0	380,000	01/01/2020
100063719		DOUGLAS	GA		07/01/2021	4.125	81,242	0	(20)	0	0	0	98,000	01/01/2020
100063936		OLD TOWN	ME		07/01/2021	3.500	101,720	0	147	0	0	0	116,000	07/01/2020
100063943		ELBA	AL		07/01/2021	3.750	89,415	0	(1)	0	0	0	114,000	07/01/2020
100063945		CLINTON	MD		07/01/2021	3.000	255,232	0	298	0	0	0	337,000	08/01/2020
100063947		COLUMBUS	OH		07/01/2021	3.750	149,269	0	(41)	0	0	0	168,000	08/01/2020
100063953		PHILADELPHIA	PA		07/01/2021	3.500	219,408	0	(50)	0	0	0	248,000	08/01/2020
100063956		TORRINGTON	CT		07/01/2021	3.625	125,968	0	120	0	0	0	143,000	08/01/2020
100063962		CAMPOBELLO	SC		07/01/2021	3.500	90,533	0	(28)	0	0	0	108,000	08/01/2020
100063972		COLUMBIA	SC		07/01/2021	3.250	127,800	0	(75)	0	0	0	140,000	08/01/2020
100063977		SULPHUR	LA		07/01/2021	3.625	90,904	0	0	0	0	0	101,900	08/01/2020
100063978		CLINT	TX		07/01/2021	3.125	114,191	0	72	0	0	0	150,000	06/01/2020
100063981		MANHATTAN	IL		07/01/2021	3.750	274,566	0	168	0	0	0	309,000	07/01/2020
100063986		SAN ANTONIO	TX		07/01/2021	3.625	247,869	0	(46)	0	0	0	275,000	09/01/2020
100063987		PORT SAINT LUCIE	FL		07/01/2021	3.125	160,433	0	203	0	0	0	210,000	08/01/2020
100063989		CLEVELAND	OH		07/01/2021	3.500	74,405	0	(13)	0	0	0	83,000	09/01/2020
100063992		SOUTH KINGSTOWN	RI		07/01/2021	3.625	228,043	0	88	0	0	0	260,000	09/01/2020
100063994		PHILADELPHIA	PA		07/01/2021	3.625	338,288	0	(106)	0	0	0	375,000	09/01/2020
100063995		SOUTH PARK	PA		07/01/2021	3.625	152,070	0	65	0	0	0	173,000	08/01/2020
100063998		STAFFORD	TX		07/01/2021	3.375	193,706	0	(63)	0	0	0	215,000	09/01/2020
100064001		COLUMBUS	GA		07/01/2021	3.375	99,019	0	30	0	0	0	113,000	09/01/2020
100064005		LAKE WORTH	FL		07/01/2021	3.625	171,899	0	(28)	0	0	0	190,000	10/01/2020
100064200		KANEOHE	HI		07/01/2021	3.125	261,250	0	554	0	0	0	900,446	02/01/2013
100064522		BALTIMORE	MD		07/01/2021	4.125	233,660	0	383	0	0	0	280,400	09/01/2017
100064528		PHENIX CITY	AL		07/01/2021	4.625	57,335	0	6	0	0	0	77,650	10/01/2017
100063281		DOLGEVILLE	NY		07/01/2021	4.500	74,276	0	(49)	0	0	0	117,870	07/01/2017
100063340		SPRINGFIELD	OR		07/01/2021	4.000	127,799	0	(107)	0	0	0	297,371	09/01/2017
100063553		CIRCLEVILLE	OH		07/01/2021	5.000	173,363	0	(175)	0	0	0	247,186	01/01/2019
100063564		KISSIMMEE	FL		07/01/2021	5.125	239,125	0	(294)	0	0	0	313,339	04/01/2019
100063580		MOORHEAD	MN		07/01/2021	3.500	147,519	0	4	0	0	0	181,333	07/01/2019
100063585		DES MOINES	IA		07/01/2021	3.125	92,176	0	(54)	0	0	0	143,327	05/01/2019
100063597		SOUTH GLENS FALLS	NY		07/01/2021	3.000	169,923	0	(15)	0	0	0	237,210	07/01/2019
100063603		MACON	GA		07/01/2021	3.875	115,459	0	(22)	0	0	0	178,632	07/01/2019
100063606		CULLMAN	AL		07/01/2021	2.750	161,633	0	(125)	0	0	0	208,492	07/01/2019
100063608		ALBANY	GA		07/01/2021	3.500	110,123	0	(121)	0	0	0	142,449	08/01/2019
100063610		HENDERSON	NV		07/01/2021	3.125	233,078	0	(58)	0	0	0	369,043	08/01/2019
100063614		PORT LAVACA	TX		07/01/2021	3.375	139,032	0	(113)	0	0	0	152,000	08/01/2019
100063616		TROY	IL		07/01/2021	3.500	120,615	0	(56)	0	0	0	184,762	08/01/2019
100063621		PRINCETON	KY		07/01/2021	4.125	83,708	0	3	0	0	0	98,317	09/01/2019
100063622		CENTREVILLE	MD		07/01/2021	4.125	218,348	0	(68)	0	0	0	356,484	09/01/2019
100063624		WATERBURY	CT		07/01/2021	3.500	199,097	0	(306)	0	0	0	246,240	09/01/2019
100063627		WOLCOTT	NY		07/01/2021	3.625	78,964	0	(115)	0	0	0	96,675	09/01/2019
100063792		JERSEY CITY	NJ		07/01/2021	3.000	428,644	0	1,014	0	0	0	559,700	03/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063794		MIAMI	FL		07/01/2021	3.500	255,535	0	(42)	0	0	0	292,000	03/01/2020
100063798		ANCHORAGE	AK		07/01/2021	3.990	168,383	0	(118)	0	0	0	178,000	04/01/2020
100063802		SAN ANTONIO	TX		07/01/2021	4.125	132,069	0	(124)	0	0	0	175,000	04/01/2020
100063804		JACKSONVILLE	FL		07/01/2021	2.990	282,303	0	320	0	0	0	329,000	03/01/2020
100063810		CANAL WINCHESTER	OH		07/01/2021	3.500	297,391	0	126	0	0	0	337,000	04/01/2020
100063816		PLAINFIELD	NJ		07/01/2021	3.625	294,792	0	(33)	0	0	0	333,000	04/01/2020
100063821		PORT ST LUCIE	FL		07/01/2021	3.125	253,843	0	183	0	0	0	300,000	04/01/2020
100063827		LOUISVILLE	KY		07/01/2021	3.500	163,100	0	20	0	0	0	188,238	04/01/2020
100063830		BROOKLYN CENTER	MN		07/01/2021	3.250	191,268	0	19	0	0	0	216,000	05/01/2020
100063836		LEHIGH ACRES	FL		07/01/2021	3.000	160,050	0	181	0	0	0	184,000	06/01/2020
100063838		CHICAGO	IL		07/01/2021	3.125	146,569	0	197	0	0	0	200,000	05/01/2020
100063844		STREETSBORO	OH		07/01/2021	3.625	231,339	0	49	0	0	0	262,000	05/01/2020
100063848		WILMINGTON	DE		07/01/2021	3.500	230,650	0	13	0	0	0	259,000	05/01/2020
100063849		DAYTON	OH		07/01/2021	3.375	161,656	0	111	0	0	0	184,000	05/01/2020
100063853		NORTH PORT	FL		07/01/2021	3.125	187,819	0	258	0	0	0	249,000	06/01/2020
100063857		ROCHESTER	NY		07/01/2021	3.750	98,606	0	129	0	0	0	117,000	07/01/2020
100064094		SLOANSVILLE	NY		07/01/2021	3.875	119,584	0	76	0	0	0	229,000	03/01/2009
100064105		STATEN ISLAND	NY		07/01/2021	3.125	364,756	0	379	0	0	0	450,000	12/01/2010
100064127		BRUNSWICK	OH		07/01/2021	4.000	212,844	0	370	0	0	0	215,856	05/01/2009
100064129		BERKELEY TWP	NJ		07/01/2021	4.125	261,668	0	107	0	0	0	329,668	07/01/2007
100064146		ELMIRA	NY		07/01/2021	4.500	39,048	0	94	0	0	0	23,000	01/01/2017
100064155		MILLVILLE	NJ		07/01/2021	3.750	112,473	0	236	0	0	0	156,582	02/01/2013
100064400		WESTMINSTER	CO		07/01/2021	3.875	167,181	0	44	0	0	0	416,457	06/01/2015
100064401		APPLE VALLEY	CA		07/01/2021	4.375	206,408	0	150	0	0	0	437,511	08/01/2015
100064424		TONAWANDA	NY		07/01/2021	3.125	140,899	0	160	0	0	0	238,858	11/01/2015
100064431		COUNCIL BLUFFS	IA		07/01/2021	3.875	56,632	0	53	0	0	0	119,327	02/01/2016
100064439		MIDDLE RIVER	MD		07/01/2021	4.000	156,037	0	110	0	0	0	341,200	02/01/2016
100064440		WASHINGTON	DC		07/01/2021	3.875	406,511	0	1,201	0	0	0	695,249	06/01/2016
100064442		COLUMBUS	OH		07/01/2021	3.750	84,781	0	211	0	0	0	202,412	04/01/2016
100064629		PORT SAINT LUCIE	FL		07/01/2021	3.125	272,255	0	769	0	0	0	345,000	03/01/2020
100064635		VERO BEACH	FL		07/01/2021	4.250	169,479	0	356	0	0	0	204,500	03/01/2020
100064642		VALLEY STREAM	NY		07/01/2021	3.125	362,471	0	1,220	0	0	0	470,000	04/01/2020
100064647		LOS ANGELES	CA		07/01/2021	3.000	269,345	0	476	0	0	0	590,000	03/01/2020
100064652		WATERVLIET	NY		07/01/2021	3.250	106,436	0	403	0	0	0	127,000	04/01/2020
100064667		LAND O LAKES	FL		07/01/2021	4.625	209,106	0	399	0	0	0	250,000	04/01/2020
100064669		SUMMERVILLE	SC		07/01/2021	3.750	212,956	0	363	0	0	0	282,000	05/01/2020
100063481		CENTRALIA	MO		07/01/2021	3.500	160,020	0	(195)	0	0	0	220,313	05/01/2018
100063496		POSEN	IL		07/01/2021	5.250	77,348	0	(51)	0	0	0	151,213	06/01/2018
100063501		ROSWELL	GA		07/01/2021	4.125	233,627	0	102	0	0	0	319,900	07/01/2018
100063723		FLORENCE	SC		07/01/2021	4.125	130,388	0	(31)	0	0	0	148,000	01/01/2020
100063724		MONROE	GA		07/01/2021	3.500	95,921	0	(40)	0	0	0	188,000	01/01/2020
100063727		MIDDLETOWN	MD		07/01/2021	3.625	248,604	0	(49)	0	0	0	300,000	01/01/2020
100063735		HOMESTEAD	FL		07/01/2021	3.375	235,166	0	(48)	0	0	0	265,000	02/01/2020
100063738		DENTON	MD		07/01/2021	3.625	217,971	0	(28)	0	0	0	246,000	01/01/2020
100063740		MARSHALL	MO		07/01/2021	3.750	98,209	0	(46)	0	0	0	126,000	01/01/2020
100063744		ARGYLE	TX		07/01/2021	4.000	282,889	0	(161)	0	0	0	324,000	02/01/2020
100063745		CORPUS CHRISTI	TX		07/01/2021	3.500	228,418	0	(54)	0	0	0	258,000	02/01/2020
100063750		HARRISBURG	PA		07/01/2021	3.500	150,739	0	42	0	0	0	170,000	04/01/2020
100063756		BOWLING GREEN	FL		07/01/2021	3.250	240,184	0	(179)	0	0	0	266,000	02/01/2020
100063764		CANAL FULTON	OH		07/01/2021	3.125	121,400	0	126	0	0	0	159,000	04/01/2020
100063773		TOPEKA	KS		07/01/2021	4.125	153,390	0	(114)	0	0	0	162,000	03/01/2020
100063779		CLINTON	MD		07/01/2021	3.500	236,062	0	(263)	0	0	0	310,000	04/01/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063780		BALTIMORE	MD		07/01/2021	3.125	127,980	0	126	0	0	0	168,000	03/01/2020
100063782		ATLANTA	GA		07/01/2021	3.875	182,912	0	(133)	0	0	0	200,000	03/01/2020
100064010		LAREDO	TX		07/01/2021	4.000	152,539	0	1	0	0	0	169,000	10/01/2020
100064014		SUGARLOAF	PA		07/01/2021	3.875	105,160	0	(21)	0	0	0	135,000	11/01/2020
100064018		BALTIMORE	MD		07/01/2021	3.375	145,153	0	(40)	0	0	0	165,000	11/01/2020
100064020		MIAMI	FL		07/01/2021	3.000	296,022	0	(100)	0	0	0	440,000	12/01/2020
100064021		NORTH CANTON	OH		07/01/2021	4.125	122,271	0	15	0	0	0	135,000	12/01/2020
100064025		TRINITY	NC		07/01/2021	3.375	125,038	0	189	0	0	0	269,911	01/01/2013
100064028		INDIANAPOLIS	IN		07/01/2021	3.750	122,699	0	135	0	0	0	239,548	02/01/2011
100064076		CLEVELAND	TN		07/01/2021	3.875	144,291	0	16	0	0	0	317,107	09/01/2013
100064084		EDGEFIELD	SC		07/01/2021	3.750	48,149	0	62	0	0	0	78,000	07/01/2005
100064085		LOUISVILLE	KY		07/01/2021	4.125	61,510	0	49	0	0	0	89,000	10/01/2005
100064086		SIOUX FALLS	SD		07/01/2021	3.875	83,935	0	167	0	0	0	149,000	04/01/2006
100064311		VERO BEACH	FL		07/01/2021	3.125	226,588	0	698	0	0	0	302,000	10/01/2019
100064314		SANFORD	FL		07/01/2021	3.125	185,170	0	531	0	0	0	252,000	11/01/2019
100064316		DES MOINES	IA		07/01/2021	3.500	75,301	0	18	0	0	0	156,522	03/01/2012
100064341		LOUISVILLE	KY		07/01/2021	3.375	87,015	0	257	0	0	0	214,023	09/01/2012
100064342		SPRINGFIELD	PA		07/01/2021	4.125	147,226	0	372	0	0	0	421,154	09/01/2012
100064348		WASHINGTON	IN		07/01/2021	3.500	104,038	0	77	0	0	0	113,223	02/01/2013
100064350		GRAND MARSH	WI		07/01/2021	3.875	61,393	0	6	0	0	0	72,250	05/01/2013
100064353		HARRISBURG	PA		07/01/2021	3.125	96,745	0	241	0	0	0	252,442	06/01/2013
100064354		PALM BAY	FL		07/01/2021	3.250	66,571	0	168	0	0	0	279,649	06/01/2013
100064359		SPRING HILL	TN		07/01/2021	3.375	149,324	0	188	0	0	0	363,881	07/01/2013
100064364		DOUGLASVILLE	GA		07/01/2021	4.125	92,249	0	10	0	0	0	205,416	10/01/2013
100064365		DELHI	CA		07/01/2021	3.125	134,495	0	149	0	0	0	380,802	10/01/2013
100064371		ELKHART	IN		07/01/2021	4.125	57,796	0	152	0	0	0	143,168	07/01/2014
100064372		LA VERGNE	TN		07/01/2021	4.000	59,909	0	78	0	0	0	227,679	07/01/2014
100064377		WICHITA	KS		07/01/2021	4.750	54,812	0	73	0	0	0	121,046	11/01/2014
100064569		PAVILLON	NY		07/01/2021	4.500	169,693	0	523	0	0	0	235,537	09/01/2018
100066160		MIAMI	FL		08/02/2021	3.375	292,373	0	(80)	0	0	0	527,451	11/01/2016
100066165		LAFAYETTE	LA		08/02/2021	3.500	98,973	0	(6)	0	0	0	145,183	06/01/2014
100066169		TUCSON	AZ		08/02/2021	3.750	108,312	0	(68)	0	0	0	224,543	12/01/2017
100066181		SAN ANTONIO	TX		08/02/2021	3.875	74,779	0	(75)	0	0	0	176,132	11/01/2015
100066186		ALSTEAD	NH		08/02/2021	3.750	185,542	0	(164)	0	0	0	326,129	01/01/2017
100066193		RUSKIN	FL		08/02/2021	3.750	148,020	0	(133)	0	0	0	281,680	07/01/2015
100066201		LAPEL	IN		08/02/2021	3.950	90,057	0	(99)	0	0	0	212,170	04/01/2016
100066202		PORT SAINT LUCIE	FL		08/02/2021	3.750	101,095	0	(31)	0	0	0	245,120	07/01/2015
100066219		CENTER POINT	AL		08/02/2021	3.250	50,901	0	(27)	0	0	0	99,539	06/01/2013
100066234		CLINTON TOWNSHIP	MI		08/02/2021	3.250	116,618	0	(71)	0	0	0	332,765	05/01/2013
100066059		SAVANNAH	GA		08/02/2021	3.625	103,166	0	(81)	0	0	0	139,434	06/01/2013
100066069		COLUMBIA	SC		08/02/2021	3.875	118,153	0	(33)	0	0	0	137,901	08/01/2013
100066071		BAKERSFIELD	CA		08/02/2021	3.375	177,579	0	(73)	0	0	0	454,529	10/01/2010
100066078		FAIRFIELD	CA		08/02/2021	3.750	363,688	0	(287)	0	0	0	549,292	09/01/2016
100066082		CLIFTON HEIGHTS	PA		08/02/2021	3.125	77,747	0	(74)	0	0	0	196,852	09/01/2013
100066094		CARMEL	NY		08/02/2021	3.750	148,113	0	(23)	0	0	0	289,519	04/01/2016
100066105		GREECE	NY		08/02/2021	4.000	82,679	0	(72)	0	0	0	163,252	09/01/2015
100066113		GAITHERSBURG	MD		08/02/2021	3.750	157,892	0	(308)	0	0	0	374,399	02/01/2016
100066116		CLIFTON SPRINGS	NY		08/02/2021	3.750	100,822	0	(28)	0	0	0	154,983	12/01/2015
100066150		STATEN ISLAND	NY		08/02/2021	4.625	277,834	0	(245)	0	0	0	452,703	07/01/2015
100066335		BUENA PARK	CA		08/02/2021	3.250	293,966	0	(62)	0	0	0	766,397	07/01/2013
100066337		FORT OGLETHORPE	GA		08/02/2021	3.250	63,199	0	(11)	0	0	0	177,997	03/01/2013
100066350		WINDSOR MILL	MD		08/02/2021	3.875	133,058	0	(98)	0	0	0	274,278	04/01/2014

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100066362		BUCKEYE	AZ		08/02/2021	2.750	54,529	0	(3)	0	0	0	289,281	03/01/2015
100066380		RIVERDALE	MI		08/02/2021	4.000	101,757	0	(92)	0	0	0	155,000	06/01/2015
100066397		WARRIORS MARK	PA		08/02/2021	3.750	108,177	0	38	0	0	0	160,271	09/01/2015
100066690		HARLINGEN	TX		08/02/2021	3.375	308,111	0	(265)	0	0	0	424,875	07/01/2018
100066732		GIBSONTON	FL		08/02/2021	3.000	221,283	0	1	0	0	0	319,687	12/01/2018
100066739		ELIZABETH CITY	NC		08/02/2021	3.125	243,696	0	(4)	0	0	0	369,193	01/01/2019
100065987		KENNER	LA		08/02/2021	3.125	113,706	0	(50)	0	0	0	174,000	07/01/2005
100066022		EL PASO	TX		08/02/2021	4.000	49,643	0	(51)	0	0	0	110,608	04/01/2013
100066030		COLORADO SPRINGS	CO		08/02/2021	4.000	107,284	0	(148)	0	0	0	352,249	05/01/2012
100066034		SARTELL	MN		08/02/2021	3.250	151,888	0	(12)	0	0	0	291,000	10/01/2012
100066036		WARTRACE	TN		08/02/2021	3.500	42,887	0	(127)	0	0	0	217,507	10/01/2012
100066039		COATESVILLE	PA		08/02/2021	3.250	112,465	0	(24)	0	0	0	248,054	12/01/2012
100066050		PEARL RIVER	LA		08/02/2021	4.375	176,923	0	(103)	0	0	0	225,000	04/01/2009
100066051		PORT WENTWORTH	GA		08/02/2021	4.000	60,781	0	(40)	0	0	0	201,000	06/01/2013
100066246		VANCOUVER	WA		08/02/2021	3.250	208,505	0	(38)	0	0	0	574,665	10/01/2012
100066250		CANDO	ND		08/02/2021	3.875	127,841	0	(62)	0	0	0	169,950	08/01/2017
100066262		KAPOLEI	HI		08/02/2021	3.750	66,876	0	(28)	0	0	0	682,170	06/01/2017
100066277		MERRILL	WI		08/02/2021	3.625	61,006	0	(36)	0	0	0	79,525	05/01/2013
100066285		TAMPA	FL		08/02/2021	3.250	137,183	0	38	0	0	0	165,000	08/01/2019
100066288		FORT DODGE	IA		08/02/2021	3.875	167,290	0	(94)	0	0	0	230,800	09/01/2016
100066299		LONG BEACH	CA		08/02/2021	3.875	389,988	0	(327)	0	0	0	896,011	11/01/2017
100066307		COUNCIL BLUFFS	IA		08/02/2021	3.490	117,058	0	(3)	0	0	0	158,000	06/01/2020
100066319		BEACHWOOD	OH		08/02/2021	3.625	198,304	0	(114)	0	0	0	426,258	02/01/2013
100066589		FLORENCE	AZ		08/02/2021	3.000	152,171	0	(56)	0	0	0	253,181	08/01/2017
100066599		CORTLAND	NY		08/02/2021	3.875	84,557	0	8	0	0	0	115,000	08/01/2017
100066602		DESTIN	FL		08/02/2021	3.750	275,150	0	(41)	0	0	0	405,561	08/01/2017
100066615		MOBILE	AL		08/02/2021	3.750	103,943	0	(2)	0	0	0	191,461	09/01/2017
100066618		BALTIMORE	MD		08/02/2021	3.875	138,027	0	(13)	0	0	0	248,867	12/01/2017
100066620		WILLINGBORO	NJ		08/02/2021	3.500	109,657	0	(163)	0	0	0	198,742	10/01/2017
100066625		HARRODSBURG	KY		08/02/2021	3.500	149,794	0	(20)	0	0	0	250,917	10/01/2017
100066634		MAPLESVILLE	AL		08/02/2021	4.000	76,719	0	(45)	0	0	0	191,421	10/01/2017
100066650		EAST LEROY	MI		08/02/2021	3.250	90,884	0	3	0	0	0	125,413	12/01/2017
100066655		HAMBURG	NY		08/02/2021	3.125	181,289	0	(24)	0	0	0	330,422	01/01/2018
100066657		FALL RIVER	MA		08/02/2021	3.875	211,606	0	(112)	0	0	0	309,559	02/01/2018
100066847		WEST HAVEN	CT		08/02/2021	3.750	160,715	0	(32)	0	0	0	190,000	02/01/2020
100066853		BALTIMORE	MD		08/02/2021	3.625	87,345	0	(159)	0	0	0	225,000	04/01/2020
100066885		GREENBETT	MD		08/02/2021	3.750	166,568	0	(2)	0	0	0	185,000	07/01/2020
100066893		HIDALGO	TX		08/02/2021	3.000	123,556	0	129	0	0	0	169,000	06/01/2020
100066508		CHEEKTOWAGA	NY		08/02/2021	3.875	93,706	0	(99)	0	0	0	187,043	11/01/2016
100066510		GREELEY	CO		08/02/2021	4.250	171,031	0	(75)	0	0	0	385,002	12/01/2016
100066534		PHENIX CITY	AL		08/02/2021	3.750	101,739	0	(45)	0	0	0	164,000	02/01/2017
100066540		CINCINNATI	OH		08/02/2021	3.625	128,175	0	(109)	0	0	0	235,318	04/01/2017
100066565		DENDRON	VA		08/02/2021	4.500	138,216	0	(140)	0	0	0	225,000	07/01/2017
100066578		PHILADELPHIA	PA		08/02/2021	3.500	109,296	0	(2)	0	0	0	187,672	06/01/2017
100066772		OWENSBORO	KY		08/02/2021	4.250	75,920	0	(35)	0	0	0	105,963	07/01/2019
100066803		COLONA	IL		08/02/2021	3.750	67,069	0	(38)	0	0	0	69,700	11/01/2019
100066807		OKLAHOMA CITY	OK		08/02/2021	2.875	64,142	0	(49)	0	0	0	75,000	01/01/2020
100066997		SUISUN CITY	CA		08/02/2021	3.750	124,990	0	64	0	0	0	650,971	05/01/2012
100066998		PITTSBURGH	PA		08/02/2021	4.375	110,282	0	182	0	0	0	254,128	10/01/2013
100067026		DALLAS	TX		08/02/2021	2.750	108,726	0	5	0	0	0	128,600	03/01/2010
100067244		BRANDYWINE	MD		08/02/2021	3.750	241,932	0	421	0	0	0	366,152	02/01/2016
100067256		WEST MONROE	NY		08/02/2021	3.875	70,162	0	132	0	0	0	119,331	02/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067273		RIVERVIEW	FL		08/02/2021	4.000	226,150	0	275	0	0	0	247,503	10/01/2016
100067274		CRANSTON	RI		08/02/2021	4.375	175,591	0	64	0	0	0	349,759	08/01/2016
100067276		PORT ST LUCIE	FL		08/02/2021	3.375	152,976	0	288	0	0	0	290,416	10/01/2016
100067285		PHILADELPHIA	PA		08/02/2021	4.375	56,816	0	40	0	0	0	78,294	02/01/2017
100067302		GERRARDSTOWN	WV		08/02/2021	4.000	137,068	0	108	0	0	0	272,287	07/01/2017
100067304		BUCHANAN	GA		08/02/2021	4.500	49,555	0	64	0	0	0	71,153	06/01/2017
100066920		LAREDO	TX		08/02/2021	3.750	133,424	0	(73)	0	0	0	145,000	09/01/2020
100066921		HUEYTOWN	AL		08/02/2021	3.875	117,203	0	31	0	0	0	129,900	09/01/2020
100066924		PRINCETON	TX		08/02/2021	3.750	281,657	0	75	0	0	0	315,000	08/01/2020
100066935		MUSCATINE	IA		08/02/2021	3.125	83,277	0	0	0	0	0	93,500	10/01/2020
100066938		TUSCALOOSA	AL		08/02/2021	3.500	158,196	0	2	0	0	0	175,000	02/01/2021
100066945		KINDER	LA		08/02/2021	4.000	114,558	0	(1)	0	0	0	138,000	12/01/2020
100066956		PORTER	TX		08/02/2021	3.875	78,768	0	31	0	0	0	258,299	08/01/2010
100066968		TUCSON	AZ		08/02/2021	4.000	52,210	0	69	0	0	0	49,219	02/01/2004
100066970		BRANDON	SD		08/02/2021	4.375	93,414	0	168	0	0	0	229,888	11/01/2013
100066972		LAREDO	TX		08/02/2021	3.875	51,818	0	68	0	0	0	102,030	03/01/2013
100067166		PALM BAY	FL		08/02/2021	3.250	53,495	0	124	0	0	0	224,854	12/01/2012
100067173		PALMDALE	CA		08/02/2021	3.500	83,439	0	93	0	0	0	409,560	05/01/2013
100067180		ORLANDO	FL		08/02/2021	3.125	135,957	0	164	0	0	0	347,528	06/01/2013
100067221		OXON HILL	MD		08/02/2021	4.250	177,702	0	238	0	0	0	299,588	07/01/2015
100067080		MONTGOMERY	AL		08/02/2021	2.625	117,866	0	266	0	0	0	206,283	10/01/2014
100067089		PORT ORANGE	FL		08/02/2021	3.250	50,450	0	198	0	0	0	244,333	06/01/2013
100067100		BROWNSVILLE	TX		08/02/2021	4.250	77,565	0	41	0	0	0	145,907	01/01/2015
100067125		UPPER MARLBORO	MD		08/02/2021	3.375	196,883	0	271	0	0	0	153,081	07/01/2014
100067132		HOMESTEAD	FL		08/02/2021	3.750	217,669	0	839	0	0	0	448,898	07/01/2017
100067326		LUGOFF	SC		08/02/2021	4.000	109,499	0	146	0	0	0	157,583	10/01/2017
100067360		HOUSTON	TX		08/02/2021	4.375	156,789	0	202	0	0	0	221,829	05/01/2019
100068780		GULFPORT	MS		09/01/2021	3.250	101,269	0	(73)	0	0	0	168,673	03/01/2017
100068787		MOBILE	AL		09/01/2021	3.750	26,398	0	(30)	0	0	0	139,000	03/01/2020
100068790		BOONEVILLE	AR		09/01/2021	3.875	53,961	0	(64)	0	0	0	126,000	04/01/2020
100068791		REEDSVILLE	WI		09/01/2021	3.250	113,999	0	(87)	0	0	0	133,000	03/01/2020
100068803		NORMAN	OK		09/01/2021	3.750	109,492	0	(80)	0	0	0	499,987	01/01/2017
100068805		BLOOMINGTON	MN		09/01/2021	3.875	132,496	0	(113)	0	0	0	236,000	03/01/2020
100068808		STONY POINT	NY		09/01/2021	3.250	316,025	0	(558)	0	0	0	131,978	06/01/2017
100068836		DETROIT	MI		09/01/2021	3.875	55,636	0	(51)	0	0	0	526,560	11/01/2015
100069066		ANTIOCH	CA		09/01/2021	3.125	325,287	0	195	0	0	0	455,000	06/01/2020
100069074		ERIE	PA		09/01/2021	4.000	68,312	0	(44)	0	0	0	246,698	07/01/2017
100069085		KILLINGWORTH	CT		09/01/2021	3.490	221,835	0	26	0	0	0	250,000	05/01/2021
100069103		HOOSICK FALLS	NY		09/01/2021	4.250	123,841	0	(161)	0	0	0	507,661	10/01/2017
100069107		SUFFOLK	VA		09/01/2021	3.875	325,569	0	(350)	0	0	0	468,893	12/01/2014
100069112		RUTHERFORDTON	NC		09/01/2021	3.875	179,363	0	(207)	0	0	0	397,942	03/01/2015
100069113		CINCINNATI	OH		09/01/2021	3.000	97,475	0	9	0	0	0	147,962	08/01/2018
100069114		JACKSON	NJ		09/01/2021	3.625	100,702	0	(29)	0	0	0	164,241	04/01/2015
100069147		MADISON	AL		09/01/2021	4.000	86,989	0	(107)	0	0	0	223,296	10/01/2015
100069304		ELGIN	IL		09/01/2021	4.000	137,151	0	(71)	0	0	0	241,399	07/01/2017
100069322		CHEEKTOWAGA	NY		09/01/2021	3.875	74,264	0	(59)	0	0	0	152,894	09/01/2017
100069324		SARANAC	NY		09/01/2021	4.500	102,837	0	(64)	0	0	0	111,288	08/01/2017
100069325		LOUISVILLE	KY		09/01/2021	3.125	112,884	0	(156)	0	0	0	183,727	09/01/2017
100069347		FLORRISANT	MO		09/01/2021	4.500	142,373	0	(162)	0	0	0	222,808	11/01/2017
100069353		LAS VEGAS	NV		09/01/2021	3.625	164,689	0	(43)	0	0	0	332,675	11/01/2017
100069376		ANTIOCH	TN		09/01/2021	3.625	126,352	0	(77)	0	0	0	175,325	02/01/2018
100069379		CHARLEROI	PA		09/01/2021	3.750	158,472	0	(123)	0	0	0	218,732	12/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069383		RANDALLSTOWN	MD		09/01/2021	3.000	215,959	0	8	0	0	0	299,808	01/01/2018
100069563		EAST STROUDSBURG	PA		09/01/2021	3.125	216,476	0	223	0	0	0	275,000	03/01/2020
100069570		CANAL WINCHESTER	OH		09/01/2021	3.500	217,112	0	(18)	0	0	0	244,000	03/01/2020
100069575		HILLSIDE	NJ		09/01/2021	3.125	272,181	0	(11)	0	0	0	325,000	05/01/2020
100069599		HUDSONVILLE	MI		09/01/2021	3.250	231,780	0	(91)	0	0	0	315,000	05/01/2020
100069610		TULARE	CA		09/01/2021	3.625	187,884	0	104	0	0	0	212,000	06/01/2020
100069741		RIVERVIEW	FL		09/01/2021	3.250	150,782	0	15	0	0	0	250,000	02/01/2021
100069742		RUSKIN	FL		09/01/2021	3.125	217,618	0	65	0	0	0	245,000	03/01/2021
100069746		BECKER	MN		09/01/2021	4.000	382,912	0	3	0	0	0	422,000	04/01/2021
100069752		PAULS VALLEY	OK		09/01/2021	3.250	117,264	0	60	0	0	0	130,000	05/01/2021
100069754		SPRING HILL	FL		09/01/2021	3.500	218,762	0	65	0	0	0	240,000	05/01/2021
100069755		NEWARK	DE		09/01/2021	3.250	208,149	0	84	0	0	0	230,000	04/01/2021
100069756		EDGEWATER	FL		09/01/2021	3.125	160,617	0	95	0	0	0	180,000	05/01/2021
100069758		BRADENTON	FL		09/01/2021	3.125	108,329	0	27	0	0	0	132,000	04/01/2021
100069763		GAITHERSBURG	MD		09/01/2021	3.875	95,276	0	234	0	0	0	556,992	10/01/2012
100069775		OLPE	KS		09/01/2021	3.500	114,153	0	(36)	0	0	0	193,048	01/01/2014
100069784		ALBUQUERQUE	NM		09/01/2021	3.000	113,824	0	145	0	0	0	141,000	01/01/2006
100069786		HAZLETON	PA		09/01/2021	3.125	95,307	0	(4)	0	0	0	188,373	10/01/2016
100069807		PHILADELPHIA	PA		09/01/2021	3.000	128,571	0	292	0	0	0	354,711	10/01/2016
100069813		ELMONT	NY		09/01/2021	3.750	366,528	0	817	0	0	0	232,004	10/01/2016
100069815		MARGATE	FL		09/01/2021	3.250	184,485	0	525	0	0	0	409,710	12/01/2016
100069818		HERKIMER	NY		09/01/2021	3.750	105,061	0	240	0	0	0	196,659	02/01/2017
100068751		MONCKS CORNER	SC		09/01/2021	3.375	245,919	0	(154)	0	0	0	342,184	12/01/2015
100068936		WINTER PARK	FL		09/01/2021	4.125	162,905	0	(141)	0	0	0	438,963	07/01/2017
100068937		MIDDLETOWN	NY		09/01/2021	3.500	332,039	0	(239)	0	0	0	361,775	03/01/2018
100068944		STOCKTON	CA		09/01/2021	3.125	205,221	0	(15)	0	0	0	372,233	04/01/2018
100068950		PISCATAWAY	NJ		09/01/2021	3.750	356,377	0	(199)	0	0	0	520,349	05/01/2017
100068954		ORCHARD PARK	NY		09/01/2021	4.375	146,195	0	(90)	0	0	0	230,417	10/01/2017
100068974		LAWRENCEVILLE	GA		09/01/2021	3.750	139,463	0	(142)	0	0	0	303,757	07/01/2016
100068975		LAKE GROVE	NY		09/01/2021	4.250	143,920	0	(90)	0	0	0	338,200	01/01/2017
100069225		INDEPENDENCE	MO		09/01/2021	3.500	99,911	0	(30)	0	0	0	189,679	11/01/2016
100069226		POMPTON LAKES	NJ		09/01/2021	3.500	121,906	0	(46)	0	0	0	354,711	10/01/2016
100069238		MILFORD	OH		09/01/2021	3.250	104,880	0	(3)	0	0	0	180,123	11/01/2016
100069248		SCHENECTADY	NY		09/01/2021	3.375	126,022	0	(84)	0	0	0	171,660	12/01/2016
100069251		CLEVELAND	TN		09/01/2021	3.250	90,388	0	(56)	0	0	0	157,280	12/01/2016
100069261		PHILLIPSBURG	NJ		09/01/2021	3.500	156,685	0	(3)	0	0	0	135,632	05/01/2018
100069271		FREEPORT	NY		09/01/2021	3.750	261,360	0	(194)	0	0	0	155,000	03/01/2020
100069279		GREEN COVE SPRINGS	FL		09/01/2021	4.375	173,328	0	(66)	0	0	0	328,179	04/01/2017
100069480		MCCORDSVILLE	IN		09/01/2021	3.000	175,052	0	(144)	0	0	0	187,000	11/01/2019
100069490		BURLINGTON	IA		09/01/2021	3.750	67,030	0	(5)	0	0	0	91,000	01/01/2020
100069536		HATTIEVILLE	AR		09/01/2021	3.875	98,781	0	(62)	0	0	0	130,000	02/01/2020
100069538		JACKSONVILLE	FL		09/01/2021	3.875	92,599	0	(7)	0	0	0	110,000	02/01/2020
100069549		SAUK VILLAGE	IL		09/01/2021	3.125	102,766	0	(104)	0	0	0	124,000	02/01/2020
100069551		TULARE	CA		09/01/2021	3.625	102,691	0	(7)	0	0	0	150,000	02/01/2020
100069679		SISTERS	OR		09/01/2021	2.750	292,576	0	317	0	0	0	429,000	09/01/2020
100069702		DAVENPORT	FL		09/01/2021	3.125	272,807	0	286	0	0	0	310,000	10/01/2020
100069705		CHICAGO	IL		09/01/2021	3.750	108,258	0	(4)	0	0	0	125,000	10/01/2020
100069710		NEWARK	NJ		09/01/2021	3.000	199,728	0	(5)	0	0	0	245,000	11/01/2020
100069715		BIRMINGHAM	AL		09/01/2021	3.625	73,263	0	(8)	0	0	0	82,000	11/01/2020
100069720		JERSEY CITY	NJ		09/01/2021	3.500	347,338	0	2	0	0	0	460,600	11/01/2020
100069727		PORTLAND	OR		09/01/2021	2.990	360,676	0	87	0	0	0	451,500	12/01/2020
100069737		HELPER	UT		09/01/2021	3.125	79,479	0	(8)	0	0	0	126,000	02/01/2021

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100069916		MILLSBORO	DE		09/01/2021	3.250	113,894	0	245	0	0	0	64,513	09/01/2016
100069921		SAN ANTONIO	TX		09/01/2021	3.500	96,196	0	(83)	0	0	0	231,574	05/01/2013
100069925		HOUSTON	TX		09/01/2021	3.125	102,635	0	139	0	0	0	218,098	10/01/2015
100069929		LAKE CITY	FL		09/01/2021	3.375	103,956	0	(79)	0	0	0	65,000	09/01/2020
100069930		LONGVIEW	TX		09/01/2021	3.750	131,005	0	114	0	0	0	228,593	11/01/2014
100069931		FREDERICKSBURG	VA		09/01/2021	3.750	134,632	0	242	0	0	0	131,000	09/01/2020
100069932		FORT WASHINGTON	MD		09/01/2021	3.750	163,106	0	234	0	0	0	429,000	09/01/2020
100069945		MOORE	SC		09/01/2021	3.750	105,806	0	245	0	0	0	380,000	09/01/2020
100069956		EPHRATA	PA		09/01/2021	3.750	97,667	0	152	0	0	0	125,000	10/01/2020
100069959		GLENN DALE	MD		09/01/2021	3.875	351,956	0	748	0	0	0	245,000	11/01/2020
100069960		SILVER SPRING	MD		09/01/2021	3.000	420,565	0	739	0	0	0	761,898	09/01/2015
100069968		ROCHELLE PARK	NJ		09/01/2021	3.750	298,532	0	780	0	0	0	265,000	01/01/2021
100068843		MOBILE	AL		09/01/2021	3.125	99,521	0	(126)	0	0	0	164,259	12/01/2018
100068851		ORLANDO	FL		09/01/2021	3.750	137,938	0	(142)	0	0	0	312,000	04/01/2020
100068871		CHICAGO	IL		09/01/2021	3.875	148,459	0	(108)	0	0	0	258,000	07/01/2020
100068877		LEAVENWORTH	KS		09/01/2021	3.875	111,184	0	(88)	0	0	0	193,000	07/01/2020
100068885		VANCOUVER	WA		09/01/2021	3.375	228,439	0	(158)	0	0	0	152,500	05/01/2020
100068889		NORTH AUGUSTA	SC		09/01/2021	5.500	214,847	0	(73)	0	0	0	403,115	10/01/2016
100068892		ERIE	PA		09/01/2021	3.125	83,466	0	(16)	0	0	0	517,000	07/01/2020
100068894		TRINITY	AL		09/01/2021	3.125	69,188	0	(63)	0	0	0	155,000	08/01/2020
100068897		SACRAMENTO	CA		09/01/2021	4.125	207,464	0	(127)	0	0	0	278,000	07/01/2020
100068900		LAWTON	OK		09/01/2021	3.750	95,668	0	(62)	0	0	0	315,000	06/01/2020
100068904		BENSALEM	PA		09/01/2021	3.875	132,483	0	(148)	0	0	0	315,230	11/01/2014
100069173		HAMILTON	GA		09/01/2021	3.250	153,837	0	(90)	0	0	0	505,000	12/01/2019
100069175		PHARR	TX		09/01/2021	3.125	123,519	0	(115)	0	0	0	188,203	05/01/2016
100069184		BROOKLYN CENTER	MN		09/01/2021	3.875	106,476	0	(114)	0	0	0	254,081	06/01/2016
100069193		OMAHA	NE		09/01/2021	3.875	116,777	0	(91)	0	0	0	153,922	08/01/2018
100069199		JASPER	IN		09/01/2021	3.500	118,804	0	24	0	0	0	103,002	12/01/2017
100069201		FOREST HILL	MD		09/01/2021	3.750	178,015	0	(175)	0	0	0	241,094	07/01/2016
100069394		ODESSA	TX		09/01/2021	3.375	116,290	0	(18)	0	0	0	155,243	04/01/2018
100069399		CLAYTON	NC		09/01/2021	3.625	155,686	0	(78)	0	0	0	228,337	05/01/2018
100069400		SENECA	SC		09/01/2021	4.375	74,464	0	(57)	0	0	0	143,631	04/01/2018
100069401		GRAYLING	MI		09/01/2021	4.875	117,275	0	(189)	0	0	0	185,132	05/01/2018
100069450		TEMECULA	CA		09/01/2021	3.990	365,512	0	(284)	0	0	0	563,157	05/01/2019
100069452		LAND O LAKES	FL		09/01/2021	4.625	249,480	0	(192)	0	0	0	379,203	03/01/2019
100069454		FORT WAYNE	IN		09/01/2021	4.125	148,346	0	(19)	0	0	0	205,699	08/01/2019
100069463		LEABURG	OR		09/01/2021	4.000	262,636	0	(209)	0	0	0	517,693	08/01/2019
100069469		KNOXVILLE	TN		09/01/2021	3.375	258,726	0	(125)	0	0	0	365,332	09/01/2019
100069630		NILES	IL		09/01/2021	3.500	264,462	0	28	0	0	0	306,000	07/01/2020
100069646		FORT WAYNE	IN		09/01/2021	3.000	84,376	0	(13)	0	0	0	113,000	08/01/2020
100069656		RIO RICO	AZ		09/01/2021	3.250	120,353	0	(17)	0	0	0	135,000	08/01/2020
100069660		BEND	OR		09/01/2021	3.125	288,058	0	231	0	0	0	345,000	10/01/2020
100069820		BALTIMORE	MD		09/01/2021	3.500	142,627	0	141	0	0	0	216,695	01/01/2013
100069843		KENTON	OH		09/01/2021	4.125	129,055	0	223	0	0	0	612,503	08/01/2019
100069849		JOLIET	IL		09/01/2021	3.750	141,047	0	258	0	0	0	307,745	05/01/2016
100069856		FLORISSANT	MO		09/01/2021	3.250	100,073	0	174	0	0	0	189,143	12/01/2016
100069860		BAKERSFIELD	CA		09/01/2021	3.875	173,989	0	203	0	0	0	320,022	09/01/2016
100069863		CERES	CA		09/01/2021	3.875	180,711	0	63	0	0	0	375,356	01/01/2017
100069897		TRENTON	NJ		09/01/2021	3.875	112,496	0	267	0	0	0	155,313	06/01/2019
100070145		SACRAMENTO	CA		09/01/2021	4.000	249,442	0	173	0	0	0	167,725	09/01/2019
100070164		SOLON	NY		09/01/2021	4.125	78,760	0	231	0	0	0	116,250	07/01/2019
100070166		OXON HILL	MD		09/01/2021	3.375	309,709	0	155	0	0	0	370,532	08/01/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070175		WEST PALM BEACH	FL		09/01/2021	3.250	312,927	0	487	0	0	0	451,341	08/01/2019
100070189		LINDENWOLD	NJ		09/01/2021	4.125	122,894	0	248	0	0	0	143,000	11/01/2019
100070194		EDGEWOOD	MD		09/01/2021	4.125	207,055	0	391	0	0	0	240,000	01/01/2020
100070210		SPRINGFIELD	MA		09/01/2021	3.750	104,826	0	172	0	0	0	140,000	03/01/2020
100070062		PHILADELPHIA	PA		09/01/2021	3.750	83,512	0	175	0	0	0	186,214	05/01/2017
100070087		FAIRFIELD	OH		09/01/2021	3.750	120,339	0	215	0	0	0	229,541	10/01/2017
100070091		SWEET HOME	OR		09/01/2021	3.750	84,920	0	174	0	0	0	198,796	10/01/2017
100070104		PEORIA	IL		09/01/2021	4.125	98,535	0	98	0	0	0	350,478	12/01/2017
100070105		RICHTON PARK	IL		09/01/2021	3.125	94,735	0	174	0	0	0	169,398	11/01/2017
100070109		SYKESVILLE	MD		09/01/2021	4.125	212,225	0	282	0	0	0	281,633	12/01/2017
100070117		SAYLORSBURG	PA		09/01/2021	4.125	154,462	0	172	0	0	0	178,213	06/01/2019
100073486		WARREN	MI		11/01/2021	4.000	77,040	0	124	0	0	0	101,000	12/01/2015
100073488		MEMPHIS	TN		11/01/2021	4.000	113,384	0	(16)	0	0	0	140,000	04/01/2016
100073492		ROUND LAKE	IL		11/01/2021	3.750	113,303	0	218	0	0	0	145,000	07/01/2016
100073495		LITHONIA	GA		11/01/2021	4.250	73,530	0	65	0	0	0	94,600	10/01/2016
100073499		PLEASANT GROVE	UT		11/01/2021	3.875	163,276	0	162	0	0	0	231,000	05/01/2017
100073509		PHILADELPHIA	PA		11/01/2021	4.500	109,833	0	112	0	0	0	120,000	10/01/2017
100073433		EL RENO	OK		11/01/2021	4.000	215,903	0	73	0	0	0	296,100	12/01/2008
100073443		MENTOR	OH		11/01/2021	3.125	73,734	0	95	0	0	0	97,000	09/01/2013
100073454		AMHERST	NY		11/01/2021	3.000	111,839	0	215	0	0	0	230,000	04/01/2016
100073464		SAN ANTONIO	TX		11/01/2021	3.875	135,567	0	113	0	0	0	180,000	09/01/2014
100073475		CHESTER	VA		11/01/2021	4.250	149,019	0	128	0	0	0	197,000	06/01/2014
100073479		LAREDO	TX		11/01/2021	4.125	98,822	0	49	0	0	0	167,000	05/01/2015
100073480		CORPUS CHRISTI	TX		11/01/2021	3.125	162,280	0	(92)	0	0	0	210,000	05/01/2015
100073482		PRAIRIEVILLE	LA		11/01/2021	3.500	119,165	0	75	0	0	0	165,000	06/01/2015
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							87,292,857	0	8,404	0	0	0	147,526,379	XXX
20AB102		ALPHARETTA	GA		03/10/2020	3.329	35,970,318	0	0	0	0	0	58,622,430	02/01/2020
21AB102		COLUMBUS	OH		12/21/2021	4.438	25,000,000	0	0	0	0	0	294,117,647	
24AB102		RICHMOND	VA		10/03/2024	5.940	54,975,000	0	0	0	0	0	157,157,979	
24AB202		ORLANDO	FL		12/23/2024	5.600	49,721,314	0	0	0	0	0	116,786,710	
3310043506		PHILADELPHIA	PA		11/01/2022	8.680	91,971	0	0	0	0	0	550,000	10/10/2022
3310033257		JACKSON	MS		04/14/2022	5.693	1,682,606	0	0	0	0	0	9,100,000	03/04/2022
3310038735		MONROE	NY		08/01/2022	7.930	170,478	0	0	0	0	0	615,000	05/31/2022
3310038001		JACKSONVILLE	FL		08/08/2022	7.550	80,982	0	0	0	0	0	360,000	06/29/2022
3310041744		CLIFTON	NJ		10/12/2022	7.800	152,665	0	0	0	0	0	660,000	09/06/2022
3310025993		WALDEN	NY		11/12/2021	5.700	77,725	0	0	0	0	0	295,000	08/18/2021
3310039239		PHILADELPHIA	PA		08/01/2022	7.550	69,577	0	0	0	0	0	285,000	06/26/2022
3310024464		PHILADELPHIA	PA		10/14/2021	6.658	26,467	0	0	0	0	0	140,000	07/29/2021
3310025912		HICKSVILLE	NY		11/12/2021	6.029	249,282	0	0	0	0	0	1,175,000	08/02/2021
3310042645		DETROIT	MI		11/01/2022	8.589	13,411	0	0	0	0	0	235,000	09/08/2022
3300003237		BROOKLYN	NY		09/29/2022	7.740	2,810,100	0	0	0	0	0	12,400,000	08/09/2022
3310037004		PHILADELPHIA	PA		06/07/2022	6.008	48,366	0	0	0	0	0	206,000	05/03/2022
3310038589		CHICAGO	IL		08/26/2022	8.519	103,000	0	0	0	0	0	400,000	06/21/2022
3300004080		WYCKOFF	NJ		10/28/2022	7.681	290,700	0	0	0	0	0	1,100,000	10/06/2022
3300004086		BRONX	NY		12/02/2022	8.080	1,084,166	0	0	0	0	0	3,350,000	10/31/2022
3310038818		NEWARK	NJ		08/01/2022	7.930	72,349	0	0	0	0	0	430,000	06/20/2022
3310039505		CHICAGO	IL		08/16/2022	7.500	61,658	0	0	0	0	0	343,000	07/23/2022
3310042473		MEMPHIS	TN		11/01/2022	8.400	174,727	0	0	0	0	0	670,000	09/08/2022
4010014970		NEWARK	NJ		02/10/2021	5.493	5,353,758	0	0	0	0	0	15,180,000	02/09/2021
3310041330		COLUMBUS	GA		09/28/2022	8.337	20,157	0	0	0	0	0	194,500	08/21/2022
3310024886		ROCKPORT	TX		10/27/2021	5.210	1,239,191	0	0	0	0	0	4,890,000	08/17/2021
3310039015		SHAKER HEIGHTS	OH		08/08/2022	8.540	88,605	0	0	0	0	0	445,000	06/16/2022

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3310034823		PLAINFIELD	NJ		07/25/2022	7.050	178,200	0	0	0	0	0	630,000	04/14/2022
3310034824		PLAINFIELD	NJ		07/14/2022	7.050	213,840	0	0	0	0	0	725,000	04/14/2022
3310031783		WASHINGTON	DC		02/25/2022	6.050	171,329	0	0	0	0	0	600,000	01/28/2022
3310041675		WILTON MANORS	FL		10/19/2022	8.323	334,746	0	0	0	0	0	1,240,000	09/07/2022
4020324728		CAREFREE	AZ		05/14/2021	4.850	5,859,330	0	(24,439)	0	0	0	8,965,000	04/09/2021
4020234984		Suwanee	GA		03/12/2021	4.400	1,139,736	0	(757)	0	0	0	2,082,000	12/09/2020
4020241028		Detroit	MI		03/12/2021	5.210	1,166,053	0	(16,013)	0	0	0	1,679,000	12/09/2020
4020241370		Baltimore	MD		03/12/2021	5.340	2,650,681	0	(21,209)	0	0	0	3,940,000	12/09/2020
4020260156		Willingboro	NJ		03/12/2021	4.865	1,497,428	0	(15,172)	0	0	0	2,403,000	12/09/2020
4020263795		Jonesboro	GA		03/12/2021	4.500	1,541,861	0	(6,608)	0	0	0	2,569,000	12/09/2020
4020277831		Groton	CT		03/12/2021	5.990	1,592,289	0	(32,572)	0	0	0	2,221,300	12/09/2020
3310028961		CORONA DEL MAR	CA		01/05/2022	5.350	1,535,850	0	0	0	0	0	10,450,000	10/26/2021
3310036894		CHICAGO	IL		06/23/2022	7.020	69,221	0	0	0	0	0	250,000	05/16/2022
19348		EL SEGUNDO	CA		09/10/2021	3.197	59,836,036	0	102,277	0	0	0	606,060,606	09/08/2021
19349		San Diego	CA		01/25/2022	3.750	13,758,383	0	309,224	0	0	0	571,478,322	05/10/2023
3310035339		NORTH ADAMS	MA		08/26/2022	6.050	30,874	0	0	0	0	0	144,000	04/15/2022
3310032402		GREENSBORO	NC		03/22/2022	5.000	1,321,282	0	0	0	0	0	5,000,000	02/15/2022
3310037859		CHICAGO	IL		08/16/2022	7.050	176,732	0	0	0	0	0	740,000	07/07/2022
3310027496		INDIANAPOLIS	IN		11/18/2021	5.700	42,756	0	0	0	0	0	225,000	09/27/2021
3310039827		SUMTER	SC		08/16/2022	8.659	26,730	0	0	0	0	0	131,400	06/30/2022
3310037558		CHICAGO	IL		07/14/2022	6.920	62,875	0	0	0	0	0	345,000	03/22/2022
3310036408		CHICAGO HEIGHTS	IL		06/23/2022	7.060	36,730	0	0	0	0	0	213,000	05/04/2022
3300003677		BALTIMORE	MD		05/26/2022	8.200	303,733	0	0	0	0	0	1,080,000	04/25/2022
3310033608		CHICAGO	IL		06/07/2022	6.050	126,819	0	0	0	0	0	545,000	03/12/2022
3310038645		MONTGOMERY	AL		08/26/2022	6.300	3,091,998	0	0	0	0	0	12,600,000	06/27/2022
3310038113		WASHINGTON	DC		06/29/2022	5.665	214,236	0	0	0	0	0	965,000	06/13/2022
3300002992		RENSSELAER	NY		07/02/2021	7.580	1,356,600	0	0	0	0	0	4,350,000	04/27/2021
3310040144		MOBILE	AL		08/16/2022	8.337	58,437	0	0	0	0	0	246,000	07/11/2022
3310041530		TROY	NY		09/28/2022	7.550	66,845	0	0	0	0	0	319,000	08/05/2022
3310030421		VINELAND	NJ		02/25/2022	6.300	49,663	0	0	0	0	0	275,000	01/04/2022
3310030486		WILLIAMSTOWN	NJ		01/31/2022	7.050	57,075	0	0	0	0	0	220,000	01/04/2022
3310041517		ATLANTA	GA		11/01/2022	8.575	92,769	0	0	0	0	0	360,000	08/27/2022
3310036809		BERGENFIELD	NJ		06/29/2022	7.040	188,892	0	0	0	0	0	770,000	05/12/2022
3310029498		NASHVILLE	NC		02/25/2022	6.300	495,000	0	0	0	0	0	1,850,000	12/04/2021
3310036744		CHICAGO	IL		07/25/2022	6.920	69,300	0	0	0	0	0	255,000	05/11/2022
3310034735		LOUISVILLE	KY		05/19/2022	5.000	1,360,885	0	0	0	0	0	5,720,000	02/16/2022
3310034741		HARTFORD	CT		07/07/2022	5.343	583,396	0	0	0	0	0	2,490,000	04/05/2022
3310034749		SCHENECTADY	NY		04/20/2022	6.760	33,630	0	0	0	0	0	140,000	03/10/2022
3310034716		HARTFORD	CT		07/07/2022	5.343	701,243	0	0	0	0	0	3,870,000	04/05/2022
3310035246		ATLANTIC CITY	NJ		09/28/2022	6.690	62,370	0	0	0	0	0	260,000	03/29/2022
3310035251		PATERSON	NJ		06/15/2022	6.300	129,195	0	0	0	0	0	545,000	04/08/2022
3310039325		KEANSBURG	NJ		08/01/2022	7.500	43,758	0	0	0	0	0	307,000	06/30/2022
3310019670		PITTSBURGH	PA		10/14/2021	7.163	30,858	0	0	0	0	0	145,000	03/25/2021
3310034073		CHICAGO	IL		04/08/2022	6.650	102,101	0	0	0	0	0	400,000	02/12/2022
3310041910		NEWARK	NJ		10/19/2022	8.316	107,528	0	0	0	0	0	1,955,000	08/13/2022
3310042234		PLAINFIELD	NJ		10/12/2022	7.950	113,573	0	0	0	0	0	411,000	08/24/2022
3310032579		CLEVELAND	OH		06/15/2022	6.060	39,960	0	0	0	0	0	158,000	01/25/2022
3310030357		NORTH CHARLESTON	SC		02/18/2022	5.175	1,515,595	0	0	0	0	0	11,000,000	01/24/2022
3310041137		POUGHKEEPSIE	NY		11/10/2022	9.450	181,319	0	0	0	0	0	875,000	08/29/2022
3310041247		LAKEWOOD	NJ		11/10/2022	7.550	144,540	0	0	0	0	0	550,000	08/18/2022
3310037727		SMITHTOWN	NY		07/07/2022	6.300	238,856	0	0	0	0	0	809,000	05/24/2022
3310041074		HUNTINGTON STATION	NY		11/01/2022	8.330	162,606	0	0	0	0	0	715,000	08/15/2022

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3310036235		CHICAGO	IL		08/01/2022	7.050	172,561	0	0	0	0	0	670,000	05/06/2022
3310039899		CAMBRIDGE	MA		08/08/2022	8.330	849,202	0	0	0	0	0	7,275,000	07/05/2022
3300004227		PHILADELPHIA	PA		02/16/2023	9.135	920,550	0	0	0	0	0	3,550,000	12/22/2022
3300004301		HARDING	NJ		02/27/2023	9.375	866,771	0	0	0	0	0	4,900,000	01/25/2023
3300004368		JERSEY CITY	NJ		02/16/2023	9.510	72,675	0	0	0	0	0	500,000	01/26/2023
3310044281		TACOMA	WA		03/15/2023	8.040	4,230,369	0	0	0	0	0	16,500,000	12/21/2022
3310051533		TAMPA	FL		04/27/2023	9.030	364,884	0	0	0	0	0	1,674,000	03/28/2023
3310045662		MEMPHIS	TN		04/04/2023	8.040	3,827,718	0	0	0	0	0	21,700,000	12/27/2022
3310048444		ATLANTA	GA		04/27/2023	9.450	53,349	0	0	0	0	0	325,000	02/07/2023
3310048201		PHILADELPHIA	PA		04/19/2023	8.575	39,299	0	0	0	0	0	250,000	11/07/2022
3310049750		PATTERSON	NY		04/27/2023	8.960	90,743	0	0	0	0	0	390,000	03/06/2023
3310050695		CHICAGO	IL		04/27/2023	8.743	641,520	0	0	0	0	0	3,500,000	01/09/2023
3310041711		INDIAN HARBOUR BEACH	FL		04/27/2023	9.100	57,103	0	0	0	0	0	211,000	12/14/2022
3310050097		CHILLICOTHE	OH		04/27/2023	8.050	672,897	0	0	0	0	0	3,575,000	12/26/2022
3310051006		THE BRONX	NY		04/27/2023	8.687	227,245	0	0	0	0	0	895,000	03/16/2023
3310051040		CHICAGO	IL		04/27/2023	8.925	50,551	0	0	0	0	0	370,000	03/10/2023
3310048790		CHICAGO	IL		04/19/2023	8.687	29,864	0	0	0	0	0	110,000	01/13/2023
3310048869		CHICAGO	IL		04/19/2023	8.687	27,356	0	0	0	0	0	100,000	01/13/2023
3310050183		MILLVILLE	NJ		04/27/2023	9.443	30,215	0	0	0	0	0	122,000	03/10/2023
3310051502		MORGANVILLE	NJ		04/27/2023	8.708	154,879	0	0	0	0	0	775,000	03/30/2023
3310040806		ALLENHURST	NJ		04/19/2023	8.050	267,158	0	0	0	0	0	5,400,000	09/30/2022
3300004263		IRVINGTON	NJ		04/05/2023	9.080	2,907,000	0	0	0	0	0	12,150,000	01/06/2023
3310049379		PHILADELPHIA	PA		04/19/2023	8.040	127,067	0	0	0	0	0	515,000	02/22/2023
3300004435		PARAMUS	NJ		04/05/2023	9.080	587,359	0	0	0	0	0	2,750,000	03/09/2023
3310050478		CHILLICOTHE	OH		04/27/2023	8.050	261,798	0	0	0	0	0	1,637,000	12/20/2022
3310049255		BALTIMORE	MD		05/25/2023	8.078	1,980,000	0	0	0	0	0	7,970,000	03/07/2023
3310049282		BALTIMORE	MD		05/25/2023	8.078	1,596,659	0	0	0	0	0	6,702,000	03/07/2023
3310049283		JERSEY CITY	NJ		05/25/2023	7.950	534,834	0	0	0	0	0	2,678,000	02/21/2023
3310050689		CLINTON	MD		05/25/2023	8.148	59,657	0	0	0	0	0	400,000	03/22/2023
3310049640		BALTIMORE	MD		05/18/2023	8.078	1,833,462	0	0	0	0	0	6,790,500	03/07/2023
3310050069		CHICAGO	IL		05/18/2023	8.603	39,408	0	0	0	0	0	370,000	03/31/2023
3310051256		FORT MYERS BEACH	FL		05/18/2023	8.946	153,559	0	0	0	0	0	675,000	04/11/2023
3310051279		ELGIN	IL		05/18/2023	8.498	81,774	0	0	0	0	0	295,000	04/02/2023
3310052260		PHILADELPHIA	PA		05/11/2023	8.288	66,116	0	0	0	0	0	359,000	03/31/2023
3310052322		OSPREY	FL		05/25/2023	8.610	118,364	0	0	0	0	0	450,000	04/07/2023
3310050844		PHILADELPHIA	PA		05/11/2023	9.366	67,320	0	0	0	0	0	495,000	03/21/2023
3310052127		SAN ANTONIO	TX		05/25/2023	9.191	398,151	0	0	0	0	0	3,100,000	02/22/2023
3310052645		AUGUSTA	GA		05/25/2023	8.603	40,689	0	0	0	0	0	235,000	04/01/2023
3300004378		BROOKLYN	NY		05/03/2023	9.180	1,085,280	0	0	0	0	0	4,550,000	02/20/2023
3300004385		BROOKLYN	NY		05/03/2023	9.080	1,235,475	0	0	0	0	0	5,850,000	03/23/2023
3310051480		WEST BABYLON	NY		05/25/2023	8.295	196,689	0	0	0	0	0	730,000	03/22/2023
3310051488		KAPAA	HI		05/11/2023	8.148	409,766	0	0	0	0	0	1,750,000	04/05/2023
3310052577		JAMAICA	NY		05/11/2023	7.950	175,032	0	0	0	0	0	657,000	04/08/2023
3310053176		CHICAGO	IL		05/25/2023	8.841	178,497	0	0	0	0	0	710,000	04/26/2023
3310049828		PHILADELPHIA	PA		05/25/2023	8.806	12,208	0	0	0	0	0	175,000	03/03/2023
3310052448		HALETHORPE	MD		05/11/2023	8.638	105,345	0	0	0	0	0	580,000	04/13/2023
3310052451		DARIEN	CT		05/25/2023	7.950	361,350	0	0	0	0	0	1,530,000	04/18/2023
3310054990		MONROE	NY		06/29/2023	8.603	168,300	0	0	0	0	0	1,100,000	05/08/2023
3310055005		FORT MYERS BEACH	FL		06/29/2023	7.940	256,113	0	0	0	0	0	1,170,000	06/04/2023
3310054087		LAFAYETTE	LA		06/29/2023	8.911	43,798	0	0	0	0	0	260,000	05/26/2023
3310054122		JERSEY CITY	NJ		06/21/2023	8.610	350,020	0	0	0	0	0	3,760,000	04/26/2023
3310053949		BERWYN	IL		06/29/2023	8.596	132,165	0	0	0	0	0	515,000	05/13/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310051830		CHICAGO	IL		06/08/2023	8.946	71,948	0	0	0	0	0	520,000	04/17/2023
3310055250		ELLICOTT CITY	MD		06/29/2023	7.940	164,063	0	0	0	0	0	1,060,000	06/13/2023
3310052992		NEWARK	NJ		06/21/2023	7.950	49,106	0	0	0	0	0	671,000	04/26/2023
3310034858		STATEN ISLAND	NY		06/08/2023	8.841	165,756	0	0	0	0	0	690,000	02/19/2023
3310051610		DAYTON	OH		06/29/2023	8.596	23,562	0	0	0	0	0	160,000	03/23/2023
3310052762		REDONDO BEACH	CA		06/29/2023	8.288	993,542	0	0	0	0	0	4,880,000	04/27/2023
3310053663		NEW BEDFORD	MA		06/29/2023	7.940	90,288	0	0	0	0	0	359,000	05/13/2023
3310050822		NEW ORLEANS	LA		06/21/2023	9.100	77,113	0	0	0	0	0	345,000	03/30/2023
3310051307		CAPE CORAL	FL		06/21/2023	8.876	63,960	0	0	0	0	0	395,000	04/08/2023
3310052393		BIRMINGHAM	AL		06/08/2023	8.876	15,642	0	0	0	0	0	107,000	04/21/2023
3310053319		NEWARK	NJ		06/29/2023	8.638	235,604	0	0	0	0	0	1,400,000	04/27/2023
3310053329		MILFORD	NJ		06/29/2023	8.603	194,337	0	0	0	0	0	850,000	05/16/2023
3310054439		CHARLOTTE	NC		06/29/2023	9.156	110,601	0	0	0	0	0	2,200,000	05/21/2023
3310054447		BALTIMORE	MD		06/29/2023	8.638	112,211	0	0	0	0	0	475,000	05/17/2023
3310054488		MEMPHIS	TN		06/29/2023	7.950	95,638	0	0	0	0	0	525,000	05/22/2023
3310051177		BROOKLYN	NY		06/21/2023	7.940	894,672	0	0	0	0	0	5,750,000	03/29/2023
3310052345		NORTH ADAMS	MA		06/08/2023	8.876	24,231	0	0	0	0	0	174,000	04/18/2023
3310053291		BALTIMORE	MD		06/21/2023	7.940	17,968	0	0	0	0	0	168,000	05/09/2023
3310051686		ALBANY	NY		06/08/2023	8.295	56,080	0	0	0	0	0	292,000	01/16/2023
3310052728		FREEPORT	NY		06/08/2023	7.940	164,934	0	0	0	0	0	635,000	04/19/2023
3310053563		JERSEY CITY	NJ		06/29/2023	8.316	697,554	0	0	0	0	0	4,300,000	05/16/2023
3310054630		FORT LAUDERDALE	FL		06/29/2023	8.610	511,137	0	0	0	0	0	1,950,000	05/17/2023
3300004523		PARAMUS	NJ		06/23/2023	9.645	599,084	0	0	0	0	0	2,400,000	05/12/2023
3300004539		PARAMUS	NJ		06/23/2023	9.645	552,378	0	0	0	0	0	2,075,000	06/04/2023
3300004543		SPRING VALLEY	NY		06/23/2023	9.645	662,457	0	0	0	0	0	2,450,000	04/27/2023
3310052502		ALBANY	NY		06/29/2023	8.288	81,226	0	0	0	0	0	341,000	04/21/2023
3310052515		BALTIMORE	MD		06/21/2023	9.366	103,574	0	0	0	0	0	480,000	04/19/2023
3300004468		SPRING VALLEY	NY		06/09/2023	9.560	267,626	0	0	0	0	0	2,600,000	04/20/2023
3300004497		CLOSTER	NJ		06/09/2023	9.550	330,429	0	0	0	0	0	1,050,000	04/24/2023
3300004517		PARAMUS	NJ		06/23/2023	9.645	572,194	0	0	0	0	0	2,200,000	05/12/2023
3300004518		PARAMUS	NJ		06/23/2023	9.645	529,704	0	0	0	0	0	2,500,000	05/12/2023
3300004177		NEWARK	NJ		06/23/2023	9.645	193,800	0	0	0	0	0	2,900,000	05/10/2023
3310052246		EVERGREEN PARK	IL		06/08/2023	8.603	77,042	0	0	0	0	0	340,000	04/26/2023
3310051527		DETROIT	MI		06/08/2023	8.603	238,635	0	0	0	0	0	1,300,000	04/05/2023
3310041968		WATERBURY	CT		06/08/2023	7.940	28,334	0	0	0	0	0	195,000	05/08/2023
3310052930		JERSEY CITY	NJ		06/08/2023	8.806	220,968	0	0	0	0	0	850,000	04/02/2023
3310051693		CHICAGO	IL		06/08/2023	8.876	34,051	0	0	0	0	0	215,000	03/04/2023
3310052849		CAPE CORAL	FL		06/08/2023	8.323	137,808	0	0	0	0	0	620,000	04/24/2023
3310052857		JERSEY CITY	NJ		06/08/2023	7.950	445,896	0	0	0	0	0	2,000,000	04/26/2023
3310055428		TAMPA	FL		06/29/2023	8.596	114,820	0	0	0	0	0	440,000	05/03/2023
3310052336		BALTIMORE	MD		06/08/2023	8.498	48,533	0	0	0	0	0	262,000	04/21/2023
3310053232		AKRON	OH		06/21/2023	8.925	26,965	0	0	0	0	0	180,000	05/08/2023
3310054292		DETROIT	MI		06/21/2023	8.841	5,148	0	0	0	0	0	136,000	05/11/2023
3310053162		SEASIDE HEIGHTS	NJ		06/29/2023	8.666	161,074	0	0	0	0	0	825,000	05/02/2023
3310053186		JERSEY CITY	NJ		06/08/2023	7.940	346,777	0	0	0	0	0	1,610,000	03/23/2023
3310054212		MILLEDGEVILLE	GA		06/29/2023	8.596	36,432	0	0	0	0	0	150,000	05/21/2023
3310054213		MERIDEN	CT		06/21/2023	7.950	35,640	0	0	0	0	0	250,000	03/30/2023
3310053097		SEASIDE HEIGHTS	NJ		06/29/2023	8.666	166,506	0	0	0	0	0	825,000	05/02/2023
3310053157		ROCKY MOUNT	NC		06/29/2023	9.191	55,434	0	0	0	0	0	301,000	04/29/2023
3310054156		NEW BRITAIN	CT		06/21/2023	7.940	82,705	0	0	0	0	0	385,000	05/19/2023
3310053495		BALTIMORE	MD		06/08/2023	7.940	143,835	0	0	0	0	0	587,000	05/09/2023
3310053535		DETROIT	MI		06/08/2023	8.841	48,999	0	0	0	0	0	320,000	04/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310051486		CENTRAL ISLIP	NY		06/29/2023	8.876	94,248	0	0	0	0	0	500,000	04/07/2023
3310053367		CHESAPEAKE	VA		06/08/2023	8.603	56,030	0	0	0	0	0	274,000	04/11/2023
3310055532		CHICAGO	IL		06/29/2023	8.596	105,250	0	0	0	0	0	1,083,520	05/30/2023
3310057158		FORT LAUDERDALE	FL		07/27/2023	8.946	336,600	0	0	0	0	0	5,000,000	07/03/2023
3310055107		OAKLAND	CA		07/27/2023	8.463	250,193	0	0	0	0	0	1,100,000	03/24/2023
3310054234		CINCINNATI	OH		07/27/2023	9.016	1,455,300	0	0	0	0	0	5,800,000	06/05/2023
3310055358		MERRILLVILLE	IN		07/27/2023	8.596	54,212	0	0	0	0	0	200,000	06/03/2023
3310052535		SAINT JAMES	NY		07/27/2023	8.295	333,828	0	0	0	0	0	1,656,000	04/14/2023
3310054278		CAPE CORAL	FL		07/27/2023	8.596	148,104	0	0	0	0	0	565,000	05/22/2023
3310055254		BRENTWOOD	TN		07/27/2023	8.603	463,320	0	0	0	0	0	1,850,000	04/07/2023
3310046855		TACOMA	WA		07/27/2023	9.359	4,742,721	0	0	0	0	0	18,000,000	04/17/2023
3310052230		OCEAN TOWNSHIP	NJ		08/31/2023	8.316	372,240	0	0	0	0	0	1,685,000	05/31/2023
3310053075		THE BRONX	NY		08/31/2023	9.366	299,045	0	0	0	0	0	1,180,000	05/25/2023
3310056666		MIAMI BEACH	FL		08/31/2023	8.785	400,008	0	0	0	0	0	3,200,000	07/10/2023
3310057806		PHILADELPHIA	PA		08/31/2023	9.016	58,378	0	0	0	0	0	262,000	07/24/2023
3310058010		LAKE CHARLES	LA		08/31/2023	9.009	105,518	0	0	0	0	0	490,800	07/01/2023
3310053856		WOODLAND PARK	CO		08/31/2023	8.498	110,233	0	0	0	0	0	1,060,000	02/17/2023
3300004178		JERSEY CITY	NJ		08/24/2023	9.735	3,003,900	0	0	0	0	0	14,700,000	05/08/2023
3310059138		WATERBURY	CT		08/31/2023	8.771	50,144	0	0	0	0	0	390,000	07/27/2023
3310047608		CHICAGO	IL		08/31/2023	8.498	71,105	0	0	0	0	0	335,000	05/28/2023
3310053247		BRIGANTINE	NJ		08/31/2023	9.100	180,091	0	0	0	0	0	1,200,000	05/09/2023
3310056069		MOUNT PLEASANT	SC		08/31/2023	8.323	629,640	0	0	0	0	0	3,050,000	06/23/2023
3310053985		DETROIT	MI		08/31/2023	8.603	25,017	0	0	0	0	0	135,000	06/14/2023
3310048281		CHICAGO	IL		08/31/2023	8.939	240,393	0	0	0	0	0	2,100,000	02/10/2023
3310058135		NEW HYDE PARK	NY		08/31/2023	8.463	203,920	0	0	0	0	0	737,000	07/21/2023
3310053617		BIRMINGHAM	AL		08/31/2023	8.596	81,041	0	0	0	0	0	450,000	05/08/2023
3310054399		CHICAGO	IL		08/31/2023	8.876	66,610	0	0	0	0	0	290,000	05/24/2023
3310054872		SAN JOSE	CA		08/31/2023	8.463	263,201	0	0	0	0	0	3,400,000	06/09/2023
3310056929		LIVINGSTON	NJ		08/31/2023	8.316	319,004	0	0	0	0	0	1,540,000	07/01/2023
3310056930		LIVINGSTON	NJ		08/31/2023	8.316	321,970	0	0	0	0	0	1,575,000	07/01/2023
3310054027		TOWN OF TOMPKINS	NY		08/31/2023	8.876	33,030	0	0	0	0	0	295,000	05/27/2023
3310054059		LOS ANGELES	CA		08/31/2023	7.940	547,074	0	0	0	0	0	7,100,000	05/24/2023
3310054155		INDIANAPOLIS	IN		08/31/2023	8.876	35,838	0	0	0	0	0	165,000	05/24/2023
3310054164		WOODLAND PARK	CO		08/31/2023	8.498	273,041	0	0	0	0	0	1,090,000	05/29/2023
3300004503		PHILADELPHIA	PA		08/24/2023	9.735	155,040	0	0	0	0	0	5,100,000	05/17/2023
3300004548		MIAMI	FL		08/24/2023	9.990	265,506	0	0	0	0	0	812,000	06/05/2023
3310055068		BECKLEY	WV		08/31/2023	8.673	25,263	0	0	0	0	0	140,000	06/08/2023
3310055121		CHICAGO	IL		08/31/2023	8.876	63,481	0	0	0	0	0	330,000	06/09/2023
3310054956		SAN BERNARDINO	CA		08/31/2023	8.288	290,496	0	0	0	0	0	2,000,000	06/08/2023
3310054734		CONNERSVILLE	IN		08/31/2023	8.841	24,419	0	0	0	0	0	92,000	06/12/2023
3310055213		MIAMI	FL		08/31/2023	8.953	217,939	0	0	0	0	0	940,000	06/15/2023
3310055237		EAST ORANGE	NJ		08/31/2023	8.841	122,285	0	0	0	0	0	645,000	06/02/2023
3310057310		ROCHESTER	NY		08/31/2023	9.016	24,948	0	0	0	0	0	90,000	07/06/2023
3310057359		PHILADELPHIA	PA		08/31/2023	8.764	60,774	0	0	0	0	0	502,000	07/06/2023
3310055311		WICHITA FALLS	TX		08/31/2023	8.673	49,064	0	0	0	0	0	177,000	06/07/2023
3310056475		PLANO	TX		08/31/2023	8.323	97,654	0	0	0	0	0	460,000	06/29/2023
3310055916		WAINSCOTT	NY		08/31/2023	8.666	1,243,169	0	0	0	0	0	7,800,000	07/06/2023
3310054560		CHICAGO	IL		08/31/2023	8.841	52,351	0	0	0	0	0	240,000	05/18/2023
3310054953		SAINT LOUIS	MO		09/15/2023	9.086	27,958	0	0	0	0	0	123,000	06/30/2023
3310055602		NEWARK	NJ		09/15/2023	9.191	258,588	0	0	0	0	0	1,010,000	08/17/2023
3310057578		WOODMERE	NY		09/15/2023	8.491	444,510	0	0	0	0	0	2,350,000	07/24/2023
3310057625		ATLANTIC CITY	NJ		09/15/2023	9.016	26,849	0	0	0	0	0	97,000	07/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310059139		WATERBURY	CT		09/15/2023	8.771	33,660	0	0	0	0	0	390,000	07/27/2023
3310059367		LYONS	IL		09/15/2023	8.666	60,059	0	0	0	0	0	400,000	08/10/2023
3310055294		PORTAGE	IN		09/15/2023	8.498	101,772	0	0	0	0	0	387,000	07/23/2023
3310056492		BELLPORT	NY		09/15/2023	8.596	132,264	0	0	0	0	0	490,000	06/29/2023
3310057964		SAN DIEGO	CA		09/15/2023	8.148	1,259,296	0	0	0	0	0	5,575,000	07/25/2023
3310057972		HEMPSTEAD	NY		09/15/2023	8.141	92,063	0	0	0	0	0	675,000	07/19/2023
3310059768		MIAMI	FL		09/15/2023	8.925	296,471	0	0	0	0	0	1,200,000	08/10/2023
3310054322		CLOVIS	CA		09/15/2023	7.940	67,144	0	0	0	0	0	500,000	05/26/2023
3310054935		PITTSBURGH	PA		09/15/2023	8.876	15,761	0	0	0	0	0	76,000	06/08/2023
3310058577		CLEVELAND HEIGHTS	OH		09/15/2023	8.925	58,628	0	0	0	0	0	225,000	07/18/2023
3310058251		NEW FAIRFIELD	CT		09/15/2023	8.925	134,510	0	0	0	0	0	675,000	08/11/2023
3310056617		PHILADELPHIA	PA		09/15/2023	8.841	78,626	0	0	0	0	0	345,000	07/05/2023
3310058558		LONG BRANCH	NJ		09/15/2023	8.141	366,458	0	0	0	0	0	1,322,000	07/31/2023
3310054647		CHICAGO	IL		09/15/2023	8.596	72,674	0	0	0	0	0	350,626	05/03/2023
3310057804		OJAI	CA		09/15/2023	7.690	861,310	0	0	0	0	0	3,900,000	07/25/2023
3310059407		WELLESLEY	MA		09/15/2023	8.491	872,557	0	0	0	0	0	4,670,000	08/12/2023
3310059411		ST. LOUIS	MO		09/15/2023	8.771	44,223	0	0	0	0	0	260,000	07/18/2023
3310054058		SILO	OK		09/15/2023	8.673	99,000	0	0	0	0	0	451,000	04/03/2023
3310057037		CHICAGO	IL		10/31/2023	8.323	13,162	0	0	0	0	0	195,000	07/17/2023
3310058265		WILDWOOD	NJ		10/31/2023	8.491	1,148,796	0	0	0	0	0	6,760,000	09/15/2023
3310059355		CLEVELAND	OH		10/31/2023	9.016	17,028	0	0	0	0	0	110,000	07/28/2023
3310056755		ROCHESTER	NY		10/06/2023	9.016	38,652	0	0	0	0	0	190,000	07/17/2023
3310056878		DETROIT	MI		10/06/2023	8.603	59,954	0	0	0	0	0	394,000	07/06/2023
3310058127		CAPE CORAL	FL		10/06/2023	8.806	71,048	0	0	0	0	0	490,000	07/23/2023
3310059007		INDIANAPOLIS	IN		10/31/2023	8.771	33,660	0	0	0	0	0	190,000	09/18/2023
3310059905		BALTIMORE	MD		10/06/2023	8.666	42,372	0	0	0	0	0	240,000	08/22/2023
3310059995		LIVINGSTON	NJ		10/06/2023	8.491	299,649	0	0	0	0	0	1,625,000	08/22/2023
3310060032		EAST MOLINE	IL		10/06/2023	9.016	19,800	0	0	0	0	0	126,000	08/11/2023
3310059098		LARGO	FL		10/06/2023	9.121	85,473	0	0	0	0	0	490,000	08/21/2023
3310059132		CRESSKILL	NJ		10/06/2023	8.666	853,974	0	0	0	0	0	3,850,000	08/10/2023
3310060322		GUN BARREL CITY	TX		10/06/2023	9.016	50,357	0	0	0	0	0	239,000	08/10/2023
3310060404		HOUSTON	TX		10/06/2023	8.498	448,226	0	0	0	0	0	1,975,000	08/25/2023
3310061568		BALTIMORE	MD		10/06/2023	8.323	49,699	0	0	0	0	0	205,000	09/17/2023
3310057441		CHICAGO	IL		10/06/2023	9.086	36,812	0	0	0	0	0	250,000	07/17/2023
3310057545		NORTHBROOK	IL		10/31/2023	8.841	35,719	0	0	0	0	0	1,300,000	09/15/2023
3310055582		CAPE CORAL	FL		10/06/2023	8.498	118,565	0	0	0	0	0	550,000	06/16/2023
3310062222		PORT CHARLOTTE	FL		10/31/2023	8.806	61,366	0	0	0	0	0	941,000	09/29/2023
3310058799		HAZEL CREST	IL		10/06/2023	8.666	17,559	0	0	0	0	0	180,000	08/08/2023
3310058857		HIGHLAND PARK	MI		10/06/2023	9.366	24,146	0	0	0	0	0	162,000	08/14/2023
3310059737		DALLAS	TX		10/06/2023	8.806	432,984	0	0	0	0	0	1,743,000	08/21/2023
3310059870		OYSTER BAY	NY		10/31/2023	7.950	194,218	0	0	0	0	0	905,000	08/10/2023
3310055249		NORTH PORT	FL		10/06/2023	8.316	82,516	0	0	0	0	0	432,000	06/14/2023
3310058262		CHICAGO	IL		10/06/2023	9.016	65,906	0	0	0	0	0	275,000	07/19/2023
3310059307		GRAHAM	TX		10/31/2023	9.016	29,958	0	0	0	0	0	125,000	08/11/2023
3310059337		BIRMINGHAM	AL		10/31/2023	9.121	283,528	0	0	0	0	0	1,325,000	08/15/2023
3310059044		LARGO	FL		10/06/2023	9.121	97,440	0	0	0	0	0	490,000	08/21/2023
3310059096		LARGO	FL		10/06/2023	9.121	85,473	0	0	0	0	0	490,000	08/21/2023
3310059097		LARGO	FL		10/06/2023	9.121	97,440	0	0	0	0	0	490,000	08/21/2023
3310061238		PARAMUS	NJ		10/31/2023	8.960	414,937	0	0	0	0	0	1,850,000	08/08/2023
3310061265		GREENWOOD LAKE	NY		10/06/2023	8.141	91,938	0	0	0	0	0	490,000	08/28/2023
3310061435		DECATUR	GA		10/31/2023	8.666	67,762	0	0	0	0	0	312,000	09/18/2023
3310060521		HOUSTON	TX		10/31/2023	8.498	384,222	0	0	0	0	0	1,975,000	08/30/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310060560		BALTIMORE	MD		10/06/2023	8.463	51,322	0	0	0	0	0	200,000	09/07/2023
3310062445		BURBANK	CA		10/31/2023	8.323	233,442	0	0	0	0	0	905,000	10/04/2023
3310062587		AUGUSTA	GA		10/31/2023	9.086	32,591	0	0	0	0	0	175,000	10/06/2023
3310062715		HOMOSASSA	FL		10/31/2023	8.771	120,285	0	0	0	0	0	437,000	10/04/2023
3310062884		NORTH ADAMS	MA		10/31/2023	8.771	22,057	0	0	0	0	0	250,000	09/29/2023
3310063164		THE BRONX	NY		10/31/2023	8.771	849,420	0	0	0	0	0	3,650,000	10/07/2023
3310061829		PORT CHARLOTTE	FL		10/31/2023	9.709	63,647	0	0	0	0	0	505,000	09/26/2023
3310062029		TOMS RIVER	NJ		10/31/2023	8.141	155,608	0	0	0	0	0	600,000	09/29/2023
3310058693		ALBANY	NY		10/31/2023	8.463	36,654	0	0	0	0	0	390,000	07/25/2023
3310054613		CHICAGO	IL		10/06/2023	8.603	72,369	0	0	0	0	0	299,000	05/15/2023
3310061046		WASHOUGAL	WA		10/31/2023	9.121	241,449	0	0	0	0	0	1,500,000	07/23/2023
3300004631		DEMAREST	NJ		10/10/2023	9.835	1,049,621	0	0	0	0	0	7,700,000	07/28/2023
3300004634		BROOKLYN	NY		10/10/2023	9.835	388,085	0	0	0	0	0	1,145,000	07/20/2023
3300004640		PARAMUS	NJ		10/10/2023	9.835	547,340	0	0	0	0	0	3,200,000	07/26/2023
3300004713		COLONIA	NJ		10/10/2023	9.700	280,235	0	0	0	0	0	1,525,000	09/18/2023
3310058507		WESTPORT	CT		10/06/2023	9.121	876,048	0	0	0	0	0	4,290,000	09/01/2023
3310059416		ELIZABETH	NJ		10/06/2023	9.086	154,836	0	0	0	0	0	745,000	08/28/2023
3310059436		SCRANTON	PA		10/31/2023	8.771	27,506	0	0	0	0	0	208,000	07/11/2023
3310059505		CLEVELAND	OH		10/06/2023	9.016	69,999	0	0	0	0	0	460,000	08/23/2023
3310059548		LAURELTON	NY		10/31/2023	8.141	131,183	0	0	0	0	0	755,000	08/28/2023
3310060797		BAYVILLE	NJ		10/31/2023	8.141	163,093	0	0	0	0	0	660,000	09/07/2023
3310055088		NORTH PORT	FL		10/06/2023	8.316	100,182	0	0	0	0	0	400,000	06/27/2023
3310055097		NORTH PORT	FL		10/06/2023	8.316	102,558	0	0	0	0	0	432,000	06/14/2023
3310055100		NORTH PORT	FL		10/06/2023	8.316	99,707	0	0	0	0	0	416,000	06/14/2023
3310055108		NORTH PORT	FL		10/06/2023	8.316	102,558	0	0	0	0	0	400,000	06/26/2023
3310052721		COMMERCE	TX		11/21/2023	8.841	61,439	0	0	0	0	0	240,000	04/23/2023
3310052718		COMMERCE	TX		11/21/2023	8.841	62,194	0	0	0	0	0	240,000	04/24/2023
3310052719		COMMERCE	TX		11/21/2023	8.841	62,442	0	0	0	0	0	240,000	04/23/2023
3310053897		PATERSON	NJ		11/21/2023	8.603	68,508	0	0	0	0	0	600,000	05/17/2023
3310059160		LOS ANGELES	CA		11/21/2023	8.925	44,903	0	0	0	0	0	1,825,000	07/31/2023
3310059225		KITTY HAWK	NC		11/21/2023	8.960	138,600	0	0	0	0	0	651,000	08/19/2023
3310052908		HOWELL	NJ		11/21/2023	7.950	193,545	0	0	0	0	0	825,000	05/05/2023
3310058862		NEW ORLEANS	LA		11/21/2023	8.673	72,321	0	0	0	0	0	300,000	08/08/2023
3310062413		MACON	GA		11/21/2023	8.771	29,106	0	0	0	0	0	133,000	10/18/2023
3310055989		PORT CHARLOTTE	FL		11/29/2023	8.946	73,347	0	0	0	0	0	600,000	06/21/2023
3310057207		HOUSTON	TX		11/21/2023	8.666	129,324	0	0	0	0	0	563,600	07/25/2023
3310057209		HOUSTON	TX		11/21/2023	8.666	128,238	0	0	0	0	0	564,200	07/25/2023
3310057210		HOUSTON	TX		11/29/2023	8.666	128,306	0	0	0	0	0	565,000	07/25/2023
3310057211		HOUSTON	TX		11/29/2023	8.666	131,629	0	0	0	0	0	567,300	07/25/2023
3310062909		CHICAGO	IL		11/21/2023	9.121	63,957	0	0	0	0	0	295,000	10/06/2023
3310059894		PHILADELPHIA	PA		11/21/2023	9.198	24,067	0	0	0	0	0	400,000	09/18/2023
3310059895		MONROE	NY		11/21/2023	8.491	705,831	0	0	0	0	0	3,600,000	08/24/2023
3310061167		MONROE	NC		11/21/2023	9.464	68,118	0	0	0	0	0	395,000	09/13/2023
3310062472		VALLEY SPRINGS	CA		11/29/2023	8.673	110,104	0	0	0	0	0	665,000	10/09/2023
3310062596		LAKE RONKONKOMA	NY		11/21/2023	8.778	188,496	0	0	0	0	0	680,000	10/03/2023
3310064167		KANSAS CITY	MO		11/29/2023	8.666	32,048	0	0	0	0	0	152,000	07/19/2023
3310063736		JACKSONVILLE	FL		11/21/2023	8.141	44,768	0	0	0	0	0	170,000	10/26/2023
3310063909		ST. PETERSBURG	FL		11/29/2023	8.617	697,059	0	0	0	0	0	3,500,000	07/31/2023
3310060632		CHESTER	NY		11/21/2023	9.016	146,124	0	0	0	0	0	535,000	09/05/2023
3310062022		NEW BRITAIN	CT		11/21/2023	8.141	87,358	0	0	0	0	0	405,000	09/25/2023
3310063406		SAINT JAMES	NY		11/21/2023	8.617	217,404	0	0	0	0	0	810,000	08/10/2023
3310063520		STREATOR	IL		11/29/2023	8.666	30,800	0	0	0	0	0	112,000	10/27/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310061854		MONROE	NY		11/21/2023	8.491	773,390	0	0	0	0	0	3,400,000	09/06/2023
3310062016		MICHIGAN CITY	IN		11/21/2023	8.925	115,271	0	0	0	0	0	500,000	09/12/2023
3310063240		NORTH BELLMORE	NY		11/21/2023	8.463	182,813	0	0	0	0	0	659,500	09/20/2023
3310063305		WASHINGTON	DC		11/21/2023	8.141	155,380	0	0	0	0	0	670,000	10/31/2023
3310059150		LOS ANGELES	CA		11/21/2023	8.925	118,380	0	0	0	0	0	1,875,000	07/31/2023
3310060070		GREENBRIER	TN		11/21/2023	9.275	177,001	0	0	0	0	0	730,000	08/14/2023
3310061463		PATERSON	NJ		11/21/2023	8.925	129,938	0	0	0	0	0	502,000	09/08/2023
3310064187		CAPE CORAL	FL		11/29/2023	8.960	133,690	0	0	0	0	0	575,000	09/13/2023
3300004683		RAHWAY	NJ		11/27/2023	9.710	138,082	0	0	0	0	0	750,000	09/20/2023
3300004686		MATAWAN	NJ		11/27/2023	9.615	254,362	0	0	0	0	0	755,000	09/18/2023
3310062793		WATERTOWN	CT		11/21/2023	9.016	68,152	0	0	0	0	0	310,000	10/23/2023
3310064195		CAPE CORAL	FL		11/29/2023	8.960	135,274	0	0	0	0	0	575,000	09/21/2023
3310064205		FREEPORT	NY		11/29/2023	8.617	545,956	0	0	0	0	0	7,065,000	10/18/2023
3310048854		STARKVILLE	MS		11/21/2023	8.498	6,056	0	0	0	0	0	322,000	05/19/2023
3310051260		CHICAGO	IL		11/21/2023	8.806	48,779	0	0	0	0	0	300,000	10/19/2023
3310053518		NORTH LITTLE ROCK	AR		11/21/2023	9.016	26,136	0	0	0	0	0	124,000	09/14/2023
3310055980		PORT CHARLOTTE	FL		11/29/2023	8.946	82,685	0	0	0	0	0	685,000	06/21/2023
3310059318		NEW ORLEANS	LA		11/21/2023	8.673	191,144	0	0	0	0	0	1,655,000	08/10/2023
3310060471		ROTONDA WEST	FL		11/21/2023	8.960	79,366	0	0	0	0	0	340,000	09/05/2023
3310061581		NEPTUNE	NJ		11/21/2023	8.673	122,364	0	0	0	0	0	470,000	09/21/2023
3310062303		KINGSTON	NY		11/21/2023	8.778	65,934	0	0	0	0	0	390,000	10/03/2023
3310062340		WEST PALM BEACH	FL		11/21/2023	8.771	129,373	0	0	0	0	0	540,000	10/04/2023
3310063563		LOUISVILLE	KY		11/29/2023	9.366	45,639	0	0	0	0	0	175,000	10/24/2023
3310063647		MONTEBELLO	NY		11/21/2023	8.771	153,252	0	0	0	0	0	750,000	10/16/2023
3300004690		SPRING VALLEY	NY		11/27/2023	9.720	290,555	0	0	0	0	0	3,000,000	09/11/2023
3310066115		LOWELL	MA		12/28/2023	8.981	194,832	0	0	0	0	0	818,000	12/04/2023
3310066232		PARADISE VALLEY	AZ		12/22/2023	8.148	880,169	0	0	0	0	0	5,700,000	12/01/2023
3310066268		BROOKLYN	NY		12/28/2023	8.610	356,400	0	0	0	0	0	1,600,000	12/08/2023
3310066523		HOWARD BEACH	NY		12/28/2023	8.148	346,500	0	0	0	0	0	1,250,000	11/28/2023
3310061101		NASHVILLE	TN		12/22/2023	8.498	573,351	0	0	0	0	0	2,280,000	09/28/2023
3310062383		LIVINGSTON	NJ		12/22/2023	9.121	351,102	0	0	0	0	0	1,600,000	09/08/2023
3310065465		CHICAGO	IL		12/28/2023	8.666	51,539	0	0	0	0	0	250,000	11/18/2023
3310065468		JERSEY CITY	NJ		12/28/2023	8.498	95,040	0	0	0	0	0	730,000	11/20/2023
3310065649		HILLSIDE	NJ		12/28/2023	8.771	148,896	0	0	0	0	0	540,000	11/09/2023
3310065924		MILLBURN	NJ		12/28/2023	8.932	233,442	0	0	0	0	0	1,620,000	11/21/2023
3310066105		FORT MYERS BEACH	FL		12/28/2023	8.610	609,840	0	0	0	0	0	2,200,000	11/12/2023
3310066559		CLEVELAND	TX		12/28/2023	8.771	62,727	0	0	0	0	0	302,000	12/06/2023
3310066869		KIAWAH ISLAND	SC		12/28/2023	8.925	475,200	0	0	0	0	0	1,800,000	12/11/2023
3300004718		UNION CITY	NJ		12/28/2023	9.520	150,534	0	0	0	0	0	1,125,000	10/23/2023
3310062951		CHICAGO	IL		12/22/2023	8.498	204,660	0	0	0	0	0	1,250,000	10/29/2023
3310063087		HAMBURG	NY		12/28/2023	8.610	57,767	0	0	0	0	0	245,000	11/06/2023
3310063120		ST. PETERSBURG	FL		12/22/2023	8.806	556,018	0	0	0	0	0	3,804,000	10/19/2023
3310064300		DALLAS	TX		12/22/2023	8.806	408,349	0	0	0	0	0	1,734,000	11/02/2023
3310058185		SAINT JAMES	NY		12/28/2023	8.463	282,249	0	0	0	0	0	2,300,000	07/12/2023
3310060279		HILLSDALE	NJ		12/22/2023	9.275	134,286	0	0	0	0	0	875,000	10/23/2023
3310060880		PHILADELPHIA	PA		12/07/2023	8.778	51,535	0	0	0	0	0	680,000	09/11/2023
3310061904		MONROE	NY		12/22/2023	8.491	655,884	0	0	0	0	0	3,400,000	09/06/2023
3310062012		CARROLLTON	GA		12/07/2023	8.428	2,170,139	0	0	0	0	0	8,600,000	10/19/2023
3310061787		BELMONT	CA		12/22/2023	8.771	590,175	0	0	0	0	0	3,450,000	09/26/2023
3310062898		CHICAGO	IL		12/07/2023	8.666	31,878	0	0	0	0	0	250,000	10/18/2023
3310062930		BROOKLYN	NY		12/22/2023	8.498	1,081,384	0	0	0	0	0	5,610,000	10/11/2023
3300004725		BROOKLYN	NY		12/28/2023	9.640	1,575,110	0	0	0	0	0	5,600,000	09/27/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004759		PANAMA CITY BEACH	FL		12/28/2023	9.390	129,555	0	0	0	0	0	500,000	10/17/2023
3310063404		LYONS	IL		12/22/2023	8.610	64,594	0	0	0	0	0	380,000	10/23/2023
3310064197		COLUMBUS	OH		12/28/2023	8.981	66,768	0	0	0	0	0	370,000	11/02/2023
3310064204		FREEPORT	NY		12/07/2023	8.617	967,736	0	0	0	0	0	9,860,000	10/17/2023
3310064226		SALINE	MI		12/28/2023	9.366	79,950	0	0	0	0	0	511,000	11/02/2023
3310064269		EDISON	NJ		12/22/2023	8.841	221,758	0	0	0	0	0	935,000	09/06/2023
3310064029		CINCINNATI	OH		12/22/2023	8.323	77,442	0	0	0	0	0	455,000	10/31/2023
3310064160		MENLO PARK	CA		12/28/2023	8.148	942,480	0	0	0	0	0	3,400,000	11/06/2023
3310064813		CHICAGO	IL		12/22/2023	8.141	72,777	0	0	0	0	0	450,000	09/25/2023
3310064965		OAK RIDGE	NJ		12/28/2023	8.771	59,697	0	0	0	0	0	750,000	11/07/2023
3310065052		DECATUR	GA		12/22/2023	8.141	205,841	0	0	0	0	0	795,000	11/18/2023
3310065123		SPRING LAKE	NJ		12/22/2023	8.148	1,187,644	0	0	0	0	0	6,500,000	11/15/2023
3310062917		PHILADELPHIA	PA		01/23/2024	8.925	74,250	0	0	0	0	0	620,000	10/12/2023
3310066481		JERSEY CITY	NJ		01/09/2024	8.141	229,680	0	0	0	0	0	2,640,000	11/30/2023
3310062296		BUFFALO	NY		01/23/2024	9.709	88,744	0	0	0	0	0	410,000	10/05/2023
3310065304		WASHINGTON	DC		01/09/2024	8.323	348,480	0	0	0	0	0	1,450,000	11/20/2023
3310065328		JERSEY CITY	NJ		01/09/2024	8.141	284,744	0	0	0	0	0	1,530,000	11/16/2023
3310065364		FRANKLIN	NJ		01/23/2024	8.771	158,242	0	0	0	0	0	630,000	11/20/2023
3310065379		OAK PARK	IL		01/09/2024	8.666	109,355	0	0	0	0	0	550,000	11/24/2023
3310062039		TEMPLE TERRACE	FL		01/23/2024	8.666	72,864	0	0	0	0	0	375,000	10/04/2023
3310063734		SOUTH OZONE PRK	NY		01/23/2024	8.925	302,742	0	0	0	0	0	1,164,000	10/13/2023
3310061654		PORT ARTHUR	TX		01/23/2024	9.275	92,816	0	0	0	0	0	402,500	07/28/2023
3310067013		MONTICELLO	NY		01/23/2024	8.148	119,196	0	0	0	0	0	430,000	11/29/2023
3310067115		VENICE	FL		01/09/2024	8.323	105,810	0	0	0	0	0	455,000	11/17/2023
3310065057		NASHVILLE	TN		01/23/2024	8.491	159,192	0	0	0	0	0	4,200,000	12/06/2023
3310066877		PHILADELPHIA	PA		01/23/2024	8.771	65,122	0	0	0	0	0	385,000	11/20/2023
3310066999		EAST SETAUKET	NY		01/23/2024	8.666	128,304	0	0	0	0	0	775,000	12/09/2023
3310064329		WOOD DALE	IL		01/09/2024	8.666	90,125	0	0	0	0	0	370,000	11/13/2023
3310064415		DETROIT	MI		01/09/2024	8.666	27,918	0	0	0	0	0	110,000	11/03/2023
3310066223		CENTEREACH	NY		01/23/2024	8.778	124,597	0	0	0	0	0	585,500	11/27/2023
3310066276		HOUSTON	TX		01/23/2024	8.491	606,497	0	0	0	0	0	2,340,000	11/20/2023
3310066350		WINTER PARK	FL		01/23/2024	9.121	368,556	0	0	0	0	0	2,360,000	12/13/2023
3310066379		BRENTWOOD	TN		01/09/2024	8.617	367,795	0	0	0	0	0	2,050,000	12/08/2023
3310062612		WEST MILFORD	NJ		01/23/2024	9.016	49,054	0	0	0	0	0	467,000	10/06/2023
3310062646		LOS ANGELES	CA		01/09/2024	8.148	218,117	0	0	0	0	0	1,400,000	10/31/2023
3310064232		BAY SHORE	NY		01/09/2024	8.141	114,761	0	0	0	0	0	595,000	11/02/2023
3310066194		BALTIMORE	MD		01/23/2024	8.778	49,183	0	0	0	0	0	250,000	12/05/2023
3310067885		BERWYN	IL		01/23/2024	8.666	124,094	0	0	0	0	0	525,000	12/27/2023
3310068055		HOFFMAN ESTATES	IL		01/23/2024	8.771	80,784	0	0	0	0	0	369,000	12/21/2023
3310063466		BROOKLYN	NY		01/09/2024	8.673	121,099	0	0	0	0	0	2,500,000	10/12/2023
3310061407		NORTHPORT	NY		01/09/2024	8.610	135,432	0	0	0	0	0	625,000	09/22/2023
3310062371		VENICE AREA, LOS AN	CA		01/23/2024	8.323	1,548,137	0	0	0	0	0	6,000,000	11/11/2023
3310063958		TRENTON	NJ		01/23/2024	9.086	36,036	0	0	0	0	0	130,000	11/07/2023
3310064017		KEALAKEKUA	HI		01/23/2024	8.148	183,661	0	0	0	0	0	710,000	11/09/2023
3310064026		BAYVILLE	NJ		01/09/2024	8.141	120,928	0	0	0	0	0	455,000	10/30/2023
3310064741		GREENWICH	CT		01/23/2024	8.841	501,263	0	0	0	0	0	1,850,000	11/15/2023
3310066578		RAHWAY	NJ		01/23/2024	8.673	89,496	0	0	0	0	0	690,000	12/01/2023
3310066736		TRENTON	NJ		01/23/2024	8.771	36,579	0	0	0	0	0	195,000	12/14/2023
3310064047		FORT LAUDERDALE	FL		01/09/2024	8.498	124,740	0	0	0	0	0	500,000	11/02/2023
3310065790		VALRICO	FL		01/09/2024	8.498	180,695	0	0	0	0	0	700,000	12/10/2023
3310066013		WALDEN	NY		01/23/2024	8.925	35,392	0	0	0	0	0	315,000	11/20/2023
3310067499		BROOKLYN	NY		01/09/2024	8.617	354,816	0	0	0	0	0	2,200,000	09/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310067505		DAYTONA BEACH	FL		01/23/2024	8.666	74,539	0	0	0	0	0	315,000	12/23/2023
3310067549		CHARLOTTE	NC		01/23/2024	8.498	375,121	0	0	0	0	0	4,910,000	01/02/2024
3310067825		HOUSTON	TX		01/23/2024	8.148	113,375	0	0	0	0	0	409,000	12/18/2023
3310065599		FORT LAUDERDALE	FL		01/09/2024	8.141	114,840	0	0	0	0	0	475,000	11/28/2023
3310065626		BRIDGETON	NJ		01/23/2024	9.016	35,640	0	0	0	0	0	170,000	12/08/2023
3310067378		BARNWELL	SC		01/23/2024	8.841	103,847	0	0	0	0	0	600,000	12/14/2023
3310067385		BARNWELL	SC		01/23/2024	8.841	88,728	0	0	0	0	0	600,000	12/14/2023
3310067387		BARNWELL	SC		01/23/2024	8.841	95,998	0	0	0	0	0	600,000	12/14/2023
3310067472		NORTH BELLMORE	NY		01/23/2024	8.498	319,770	0	0	0	0	0	1,268,000	12/14/2023
3310060686		JERSEY CITY	NJ		01/23/2024	8.673	559,677	0	0	0	0	0	4,182,000	10/31/2023
3310066771		BRADENTON	FL		02/15/2024	8.771	67,082	0	0	0	0	0	354,000	12/21/2023
3310066810		GARY	IN		02/15/2024	9.016	19,404	0	0	0	0	0	200,000	12/14/2023
3310068930		PHILADELPHIA	PA		02/15/2024	8.617	94,446	0	0	0	0	0	366,000	01/17/2024
3310068945		CHICAGO	IL		02/15/2024	8.925	21,483	0	0	0	0	0	320,000	01/17/2024
3310069110		JAMAICA	NY		02/15/2024	8.141	181,497	0	0	0	0	0	770,000	01/20/2024
3310069219		STIRLING	NJ		02/15/2024	8.925	110,088	0	0	0	0	0	815,000	12/11/2023
3310063993		ANNISTON	AL		02/15/2024	8.610	11,111	0	0	0	0	0	92,000	11/07/2023
3310066676		GARY	IN		02/15/2024	8.666	18,505	0	0	0	0	0	195,000	12/14/2023
3310068490		CHICAGO	IL		02/15/2024	8.981	54,428	0	0	0	0	0	290,000	12/18/2023
3310068637		DETROIT	MI		02/15/2024	8.771	27,245	0	0	0	0	0	135,000	12/08/2023
3310068715		BELLEVILLE	IL		02/15/2024	9.016	24,671	0	0	0	0	0	222,000	12/23/2023
3300004846		JERSEY CITY	NJ		02/16/2024	9.865	495,159	0	0	0	0	0	2,350,000	11/29/2023
3300004849		WASHINGTON	DC		02/16/2024	9.740	562,020	0	0	0	0	0	1,830,000	12/26/2023
3300004860		WINTER PARK	FL		02/16/2024	9.240	312,939	0	0	0	0	0	3,750,000	12/26/2023
3300004864		HUNTINGDON VALLEY	PA		02/16/2024	9.365	298,937	0	0	0	0	0	950,000	11/30/2023
3300004902		NEW ORLEANS	LA		02/16/2024	9.205	80,427	0	0	0	0	0	544,000	01/10/2024
3300004721		LYNNWOOD	WA		02/16/2024	9.515	99,952	0	0	0	0	0	775,000	10/31/2023
3300004731		ORADELL	NJ		02/16/2024	9.240	250,826	0	0	0	0	0	1,600,000	11/19/2023
3300004793		BALTIMORE	MD		02/16/2024	9.715	783,436	0	0	0	0	0	2,500,000	11/27/2023
3310065089		BURRILLVILLE	RI		02/15/2024	9.016	138,445	0	0	0	0	0	560,000	11/14/2023
3310066533		FAYETTEVILLE	NC		02/15/2024	8.617	68,884	0	0	0	0	0	269,500	12/08/2023
3310062713		FAIRBANKS	AK		02/15/2024	8.841	93,074	0	0	0	0	0	365,000	10/18/2023
3310068190		TRENTON	NJ		02/15/2024	8.981	33,660	0	0	0	0	0	260,000	01/10/2024
3310068224		BALTIMORE	MD		02/15/2024	8.981	79,200	0	0	0	0	0	345,000	01/04/2024
3310059179		PHILADELPHIA	PA		02/15/2024	9.198	42,966	0	0	0	0	0	900,000	09/07/2023
3310062499		MONTGOMERY	IL		02/15/2024	9.275	138,600	0	0	0	0	0	570,000	10/18/2023
3310062387		CLEVELAND HEIGHTS	OH		02/15/2024	8.925	63,311	0	0	0	0	0	235,000	09/07/2023
3310062822		GARY	IN		02/15/2024	9.086	22,341	0	0	0	0	0	189,000	09/27/2023
3310064294		POINCIANA	FL		02/15/2024	9.121	16,027	0	0	0	0	0	315,000	11/03/2023
3310064335		POINCIANA	FL		02/15/2024	9.121	14,238	0	0	0	0	0	315,000	11/20/2023
3310063396		LEHIGH ACRES	FL		02/15/2024	9.121	70,047	0	0	0	0	0	335,000	10/18/2023
3310063397		LEHIGH ACRES	FL		02/15/2024	9.121	64,828	0	0	0	0	0	335,000	10/19/2023
3310064228		SALINE	MI		02/15/2024	9.366	65,806	0	0	0	0	0	531,000	11/02/2023
3310064264		GARY	IN		02/15/2024	9.016	37,992	0	0	0	0	0	325,000	11/08/2023
3310064170		HOUSTON	TX		02/15/2024	8.645	1,156,478	0	0	0	0	0	4,172,000	12/05/2023
3310065484		CLEVELAND	OH		02/15/2024	8.925	5,940	0	0	0	0	0	240,000	11/10/2023
3310066959		EAST CLEVELAND	OH		02/15/2024	8.841	25,257	0	0	0	0	0	177,000	12/09/2023
3310066961		CLEVELAND	OH		02/15/2024	8.841	12,206	0	0	0	0	0	163,000	12/09/2023
3310069326		SUFFOLK	VA		02/15/2024	8.841	51,341	0	0	0	0	0	220,000	01/22/2024
3310069578		WOODRIDGE	NY		02/15/2024	8.841	87,674	0	0	0	0	0	490,000	01/24/2024
3310069608		BONSALL	CA		02/15/2024	8.428	267,498	0	0	0	0	0	1,150,000	01/25/2024
3310069631		SIGNAL HILL	CA		02/15/2024	8.323	276,281	0	0	0	0	0	1,225,000	01/26/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310064677		BELLEVILLE	IL		02/15/2024	9.016	26,524	0	0	0	0	0	167,000	11/02/2023
3310067652		KANSAS CITY	KS		02/15/2024	9.359	19,800	0	0	0	0	0	221,000	12/20/2023
3310067812		DETROIT	MI		02/15/2024	8.841	31,232	0	0	0	0	0	140,000	12/18/2023
3310067358		FAIRFIELD	CT		02/15/2024	8.673	163,271	0	0	0	0	0	700,000	12/08/2023
3310065930		CINCINNATI	OH		02/15/2024	9.016	25,828	0	0	0	0	0	650,000	12/18/2023
3310067295		BALTIMORE	MD		02/15/2024	8.841	21,450	0	0	0	0	0	215,000	12/21/2023
3310070099		WASHINGTON	DC		02/15/2024	8.148	152,302	0	0	0	0	0	620,000	02/01/2024
3310070258		QUEENS	NY		02/15/2024	8.771	149,688	0	0	0	0	0	765,000	01/31/2024
3310064041		SINTON	TX		02/15/2024	9.366	65,421	0	0	0	0	0	266,000	11/05/2023
3310064063		CAPE CORAL	FL		02/15/2024	8.960	94,469	0	0	0	0	0	400,000	11/07/2023
3310062055		DAYTON	OH		02/15/2024	9.016	10,732	0	0	0	0	0	158,000	10/02/2023
3310069806		CARMEL	NY		03/14/2024	8.610	157,778	0	0	0	0	0	630,000	02/15/2024
3310070020		WESTWOOD	NJ		03/28/2024	8.141	297,511	0	0	0	0	0	1,200,000	01/31/2024
3310071622		MIAMI	FL		03/28/2024	8.666	187,763	0	0	0	0	0	849,600	02/21/2024
3310071661		AKRON	OH		03/28/2024	9.086	27,225	0	0	0	0	0	195,000	02/28/2024
3310068799		MIDDLETOWN	NY		03/14/2024	8.925	50,787	0	0	0	0	0	295,000	01/04/2024
3310069797		BALTIMORE	MD		04/12/2024	8.463	40,671	0	0	0	0	0	230,000	02/02/2024
3310072508		CHAGRIN FALLS	OH		04/19/2024	9.198	143,748	0	0	0	0	0	605,000	03/25/2024
3310072869		HAWTHORNE	NJ		04/12/2024	8.498	147,348	0	0	0	0	0	587,000	03/08/2024
3310072896		ELLINGTON	CT		04/19/2024	8.141	99,845	0	0	0	0	0	420,000	03/15/2024
3310073068		TRENTON	NJ		04/19/2024	8.463	47,045	0	0	0	0	0	190,000	03/22/2024
3310073202		OCALA	FL		04/12/2024	8.498	282,962	0	0	0	0	0	1,630,000	03/15/2024
3310072233		CAPE CORAL	FL		04/19/2024	8.498	117,810	0	0	0	0	0	425,000	03/05/2024
3310072238		CAPE CORAL	FL		04/19/2024	8.498	100,686	0	0	0	0	0	375,000	03/05/2024
3310072244		CAPE CORAL	FL		04/19/2024	8.498	121,729	0	0	0	0	0	460,000	03/05/2024
3310072248		CAPE CORAL	FL		04/19/2024	8.463	98,716	0	0	0	0	0	380,000	03/05/2024
3310072395		HARTFORD	CT		04/30/2024	8.666	177,035	0	0	0	0	0	750,000	03/11/2024
3310072481		ELMHURST	IL		04/19/2024	8.981	199,907	0	0	0	0	0	924,000	03/08/2024
3310070615		WATERBURY	CT		04/05/2024	8.771	93,593	0	0	0	0	0	350,000	02/08/2024
3310070839		LOS ANGELES	CA		04/05/2024	8.463	619,257	0	0	0	0	0	3,000,000	02/17/2024
3310070957		BOSTON	MA		04/19/2024	8.673	199,382	0	0	0	0	0	755,000	02/14/2024
3300005020		MANVILLE	NJ		04/02/2024	9.845	79,991	0	0	0	0	0	450,000	02/14/2024
3310073798		OAKLAND	CA		04/19/2024	7.940	285,120	0	0	0	0	0	1,500,000	03/21/2024
3310073995		CLEARWATER	FL		04/19/2024	8.323	81,342	0	0	0	0	0	390,000	03/28/2024
3310074580		DECATUR	GA		04/30/2024	9.016	104,544	0	0	0	0	0	394,000	03/29/2024
3310074784		CHARLOTTE	NC		04/30/2024	9.016	70,884	0	0	0	0	0	280,000	04/05/2024
3310071263		LEWES	DE		04/05/2024	8.498	307,636	0	0	0	0	0	1,605,000	02/19/2024
3310071567		NORTH HAVEN	CT		04/12/2024	8.841	102,469	0	0	0	0	0	517,000	02/15/2024
3310071887		PHILADELPHIA	PA		04/05/2024	9.016	69,815	0	0	0	0	0	450,000	03/14/2024
3310072229		CAPE CORAL	FL		04/12/2024	8.498	99,834	0	0	0	0	0	400,000	03/06/2024
3310072232		CAPE CORAL	FL		04/19/2024	8.463	117,861	0	0	0	0	0	435,000	03/05/2024
3310064386		WILDWOOD	NJ		04/30/2024	8.498	743,348	0	0	0	0	0	4,720,000	11/16/2023
3300004914		ATLANTA	GA		04/02/2024	9.595	119,672	0	0	0	0	0	380,000	12/29/2023
3300004915		PHILADELPHIA	PA		04/02/2024	9.345	263,084	0	0	0	0	0	840,000	01/08/2024
3300004916		PHILADELPHIA	PA		04/02/2024	9.345	264,537	0	0	0	0	0	840,000	01/08/2024
3300004923		NEW MILFORD	NJ		04/02/2024	9.220	197,821	0	0	0	0	0	650,000	01/02/2024
3310073211		OCALA	FL		04/12/2024	8.498	293,802	0	0	0	0	0	2,145,000	03/15/2024
3310073322		LAWNDALE	CA		04/12/2024	8.428	258,390	0	0	0	0	0	1,100,000	03/16/2024
3310073339		CLEVELAND	OH		04/12/2024	8.841	47,128	0	0	0	0	0	174,000	03/17/2024
3310073460		RICHTON PARK	IL		04/19/2024	8.666	48,201	0	0	0	0	0	190,000	03/18/2024
3310073519		MONROE	NY		04/30/2024	8.491	781,780	0	0	0	0	0	3,560,000	03/21/2024
3310073639		BRONX	NY		04/12/2024	9.016	276,507	0	0	0	0	0	1,100,000	03/01/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004952		ENGLEWOOD	NJ		04/02/2024	9.165	238,374	0	0	0	0	0	900,000	01/17/2024
3300004958		BROOKLYN	NY		04/02/2024	9.165	409,742	0	0	0	0	0	1,605,000	01/18/2024
3300004977		BROOKLYN	NY		04/02/2024	9.165	770,355	0	0	0	0	0	2,850,000	02/01/2024
3310064383		WILDWOOD	NJ		04/30/2024	8.498	1,515,003	0	0	0	0	0	7,080,000	11/16/2023
3310072901		HOUSTON	TX		05/10/2024	8.498	576,648	0	0	0	0	0	2,250,000	03/14/2024
3310073620		MILWAUKEE	WI		05/17/2024	8.771	123,592	0	0	0	0	0	610,000	03/14/2024
3310074154		CAMDEN	NJ		05/17/2024	8.771	16,335	0	0	0	0	0	160,000	03/21/2024
3310074725		GLENWOOD	NJ		05/17/2024	8.771	134,006	0	0	0	0	0	600,000	04/08/2024
3310070807		CHICAGO	IL		05/17/2024	8.666	65,221	0	0	0	0	0	370,000	04/30/2024
3310074892		CULVER CITY	CA		05/10/2024	7.940	792,792	0	0	0	0	0	2,860,000	04/08/2024
3310075277		KUNKLETOWN	PA		05/10/2024	8.841	48,657	0	0	0	0	0	217,000	03/28/2024
3310075338		CHELTENHAM TOWNSHIP	PA		05/17/2024	8.771	80,600	0	0	0	0	0	300,000	04/01/2024
3310075378		FORT LAUDERDALE	FL		05/10/2024	8.498	103,950	0	0	0	0	0	470,000	04/15/2024
3310074798		MOBILE	AL		05/10/2024	8.673	48,676	0	0	0	0	0	405,000	03/28/2024
3310074867		BALTIMORE	MD		05/17/2024	8.463	39,709	0	0	0	0	0	520,000	04/12/2024
3310074891		MOUNT VERNON	NY		05/17/2024	8.141	178,200	0	0	0	0	0	680,000	04/07/2024
3310065747		BROOKLYN	NY		05/17/2024	8.666	847,705	0	0	0	0	0	4,500,000	12/21/2023
3310073935		SURRY	VA		05/17/2024	8.841	26,474	0	0	0	0	0	350,000	03/25/2024
3310073969		HAWTHORNE	NJ		05/10/2024	8.617	179,210	0	0	0	0	0	665,000	02/16/2024
3310075811		FORT WORTH	TX		05/17/2024	8.148	145,431	0	0	0	0	0	565,000	03/20/2024
3310076014		METAIRIE	LA		05/23/2024	8.925	69,300	0	0	0	0	0	272,000	04/30/2024
3310076240		DALLAS	TX		05/23/2024	8.666	286,615	0	0	0	0	0	1,249,000	05/01/2024
3310076391		PHILADELPHIA	PA		05/23/2024	8.323	107,470	0	0	0	0	0	440,000	05/06/2024
3310076586		CHICAGO	IL		05/23/2024	8.771	142,312	0	0	0	0	0	534,800	05/03/2024
3310061066		EL DORADO HILLS	CA		05/10/2024	8.666	355,325	0	0	0	0	0	2,335,000	04/01/2024
3310073129		IRVINGTON	NJ		06/14/2024	8.302	188,694	0	0	0	0	0	709,000	03/19/2024
3310075578		WELLESLEY	MA		06/04/2024	9.296	844,359	0	0	0	0	0	4,400,000	04/24/2024
3300004961		SPRING VALLEY	NY		06/24/2024	9.485	816,867	0	0	0	0	0	2,820,000	03/04/2024
3300004966		WHEELING	WV		06/24/2024	9.445	45,058	0	0	0	0	0	528,000	03/20/2024
3310076290		PHILADELPHIA	PA		06/04/2024	8.841	70,484	0	0	0	0	0	380,000	04/30/2024
3310073529		MONROE	NY		06/04/2024	8.491	1,308,267	0	0	0	0	0	6,545,000	12/07/2023
3310076590		GARY	IN		06/14/2024	9.016	25,502	0	0	0	0	0	165,000	05/06/2024
3310076724		JACKSON	MI		06/04/2024	9.016	33,818	0	0	0	0	0	122,000	05/08/2024
3310076898		BALTIMORE	MD		06/04/2024	8.463	69,062	0	0	0	0	0	255,000	05/16/2024
3310077012		REIDSVILLE	NC		06/14/2024	8.141	21,266	0	0	0	0	0	280,000	05/13/2024
3300005015		NORTH BERGEN	NJ		06/24/2024	9.445	264,537	0	0	0	0	0	780,000	02/21/2024
3300005031		NAPLES	FL		06/24/2024	9.445	176,358	0	0	0	0	0	610,000	03/01/2024
3300005034		VIEW PARK	CA		06/24/2024	9.445	307,415	0	0	0	0	0	1,850,000	04/11/2024
3300005056		FORT LAUDERDALE	FL		06/24/2024	9.445	286,485	0	0	0	0	0	1,050,000	03/11/2024
3300005058		SAINT PETERSBURG	FL		06/24/2024	9.735	115,364	0	0	0	0	0	489,000	03/13/2024
3300005069		HILLSBOROUGH	NJ		06/24/2024	9.485	186,048	0	0	0	0	0	690,000	03/27/2024
3310074237		CUTHBERT	GA		06/14/2024	8.610	23,364	0	0	0	0	0	100,000	04/16/2024
3310077685		WEST MILFORD	NJ		06/14/2024	8.771	127,076	0	0	0	0	0	543,000	05/10/2024
3310077751		FORT SALONGA	NY		06/14/2024	8.771	278,784	0	0	0	0	0	1,300,000	05/10/2024
3310077912		DETROIT	MI		06/14/2024	9.198	5,544	0	0	0	0	0	190,000	03/27/2024
3310078090		JACKSONVILLE	FL		06/14/2024	8.981	27,465	0	0	0	0	0	190,000	05/15/2024
3300005107		UNION	NJ		06/24/2024	9.445	155,524	0	0	0	0	0	600,000	04/08/2024
3300005108		TRENTON	NJ		06/24/2024	9.610	77,423	0	0	0	0	0	455,000	04/26/2024
3300005118		HACKENSACK	NJ		06/24/2024	9.445	229,653	0	0	0	0	0	700,000	04/15/2024
3300005129		TAMPA	FL		06/24/2024	9.610	41,182	0	0	0	0	0	315,000	04/17/2024
3300005142		PASSAIC	NJ		06/24/2024	9.445	165,408	0	0	0	0	0	500,000	04/26/2024
3300005150		JERSEY CITY	NJ		06/24/2024	9.445	156,397	0	0	0	0	0	2,210,000	05/06/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310069528		MONROE	NY		06/04/2024	8.491	470,221	0	0	0	0	0	3,300,000	01/26/2024
3310069531		MONROE	NY		06/04/2024	8.491	461,483	0	0	0	0	0	3,300,000	01/26/2024
3310073676		WINTERGARDEN	FL		06/04/2024	8.666	151,540	0	0	0	0	0	625,000	04/03/2024
3310073701		UPPER NYACK	NY		06/14/2024	8.141	356,044	0	0	0	0	0	1,340,000	03/28/2024
3310073718		MARBLEHEAD	MA		06/04/2024	8.820	531,491	0	0	0	0	0	3,300,000	04/08/2024
3310077034		CLEVELAND	OH		06/14/2024	9.359	32,036	0	0	0	0	0	126,000	05/15/2024
3310077275		ROOSEVELT	NY		06/14/2024	8.771	132,957	0	0	0	0	0	675,000	05/19/2024
3310077388		OLD GREENWICH	CT		06/14/2024	8.771	338,580	0	0	0	0	0	1,960,000	05/21/2024
3310077562		KNOXVILLE	TN		06/14/2024	8.771	73,121	0	0	0	0	0	450,000	05/20/2024
3310077661		TOCCOA	GA		06/14/2024	8.778	51,836	0	0	0	0	0	209,000	05/22/2024
3310072442		EAST HAMPTON	NY		03/21/2024	9.275	435,490	0	0	0	0	0	3,300,000	02/29/2024
3310076021		GLENWOOD	IL		06/04/2024	8.771	61,368	0	0	0	0	0	260,000	04/25/2024
3310076152		MARKHAM	IL		06/14/2024	8.323	48,134	0	0	0	0	0	195,000	04/30/2024
3300004960		OLD BROOKVILLE	NY		07/17/2024	9.365	709,792	0	0	0	0	0	4,508,000	05/09/2024
3310073428		SOUTH TOMS RIVER	NJ		07/29/2024	8.491	188,475	0	0	0	0	0	1,160,000	03/22/2024
3310073488		NORTH BERGEN	NJ		07/19/2024	8.323	204,346	0	0	0	0	0	900,000	03/24/2024
3310073574		MEMPHIS	TN		07/29/2024	8.666	56,136	0	0	0	0	0	225,000	03/25/2024
3310064079		CAMPTON	NH		07/19/2024	9.296	292,019	0	0	0	0	0	1,480,000	05/20/2024
3310065557		HOUSTON	TX		07/29/2024	9.121	64,168	0	0	0	0	0	385,000	12/15/2023
3310075864		BOILING SPRINGS	SC		07/29/2024	8.666	107,533	0	0	0	0	0	425,000	04/23/2024
3310076095		NORTH PORT	FL		07/29/2024	8.666	84,809	0	0	0	0	0	385,000	04/29/2024
3310076098		NORTH PORT	FL		07/29/2024	8.666	85,156	0	0	0	0	0	385,000	04/30/2024
3310078532		FLINT	MI		07/29/2024	8.771	12,276	0	0	0	0	0	107,000	06/06/2024
3310078593		PITTSBURGH	PA		07/29/2024	8.148	12,276	0	0	0	0	0	225,000	06/07/2024
3310078649		CAPE CORAL	FL		07/29/2024	8.666	39,900	0	0	0	0	0	530,000	06/06/2024
3310078655		CAPE CORAL	FL		07/29/2024	8.673	102,160	0	0	0	0	0	550,000	06/06/2024
3310078720		BELMONT	NC		07/29/2024	9.135	75,371	0	0	0	0	0	320,000	06/07/2024
3310078721		BELMONT	NC		07/29/2024	9.135	89,940	0	0	0	0	0	410,000	06/07/2024
3310070989		NEWPORT NEWS	VA		07/29/2024	8.666	142,716	0	0	0	0	0	916,000	02/16/2024
3310074083		LABELLE	FL		07/29/2024	9.135	90,561	0	0	0	0	0	465,000	04/10/2024
3310074095		PORT CHARLOTTE	FL		07/29/2024	9.499	37,813	0	0	0	0	0	375,000	04/25/2024
3310074099		MILTON	WA		07/29/2024	9.296	96,416	0	0	0	0	0	2,085,000	04/05/2024
3310074116		LABELLE	FL		07/29/2024	9.135	93,631	0	0	0	0	0	465,000	04/10/2024
3310074213		BROOKLYN	NY		07/29/2024	8.771	302,940	0	0	0	0	0	1,225,000	04/03/2024
3310076654		KENNEWICK	WA		07/19/2024	9.135	141,926	0	0	0	0	0	512,000	05/07/2024
3310076658		KENNEWICK	WA		07/19/2024	9.135	141,926	0	0	0	0	0	512,000	05/08/2024
3300005075		SPRING VALLEY	NY		07/17/2024	9.445	720,548	0	0	0	0	0	2,630,000	04/09/2024
3300005111		SHORT HILLS	NJ		07/17/2024	9.365	640,267	0	0	0	0	0	2,600,000	04/09/2024
3300005114		HAMILTON TOWNSHIP	NJ		07/17/2024	9.445	47,287	0	0	0	0	0	216,000	05/06/2024
3300005127		LAKEWOOD	NJ		07/17/2024	9.365	418,123	0	0	0	0	0	2,490,000	05/14/2024
3310072459		PHILADELPHIA	PA		07/29/2024	9.121	46,800	0	0	0	0	0	365,000	03/17/2024
3310077672		DAYTON	OH		07/29/2024	8.771	26,147	0	0	0	0	0	115,000	05/23/2024
3310077697		LEWES	DE		07/19/2024	8.666	268,384	0	0	0	0	0	1,605,000	05/25/2024
3310077878		SAN FRANCISCO	CA		07/19/2024	8.323	681,318	0	0	0	0	0	2,550,000	05/27/2024
3310070607		PORTAGE	IN		07/29/2024	8.498	104,668	0	0	0	0	0	440,000	02/16/2024
3310073883		COLUMBUS	GA		07/29/2024	8.617	31,363	0	0	0	0	0	149,000	03/28/2024
3310073968		WEST COLUMBIA	SC		07/29/2024	9.289	80,166	0	0	0	0	0	368,000	03/28/2024
3310074030		MIDDLETOWN	NY		07/29/2024	8.666	7,168	0	0	0	0	0	470,000	04/04/2024
3310076375		WOODLAND PARK	CO		07/29/2024	8.666	133,254	0	0	0	0	0	1,365,000	05/18/2024
3310076404		LORIS	SC		07/29/2024	9.289	46,840	0	0	0	0	0	320,000	04/25/2024
3310076408		LORIS	SC		07/29/2024	9.016	60,495	0	0	0	0	0	335,000	04/25/2024
3310076453		LIVINGSTON	NJ		07/19/2024	8.666	163,350	0	0	0	0	0	1,545,000	05/31/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310076481		LORIS	SC		07/29/2024	9.289	48,973	0	0	0	0	0	330,000	04/25/2024
3310076507		LORIS	SC		07/29/2024	9.289	51,611	0	0	0	0	0	348,000	04/25/2024
3310063572		AUGUSTA	GA		07/19/2024	9.275	100,113	0	0	0	0	0	470,000	04/27/2024
3310073014		SAN ANTONIO	TX		07/19/2024	9.366	224,615	0	0	0	0	0	1,100,000	04/16/2024
3310073302		CORSICANA	TX		07/29/2024	9.016	36,901	0	0	0	0	0	263,000	03/15/2024
3310075781		HOUSTON	TX		07/29/2024	8.666	353,994	0	0	0	0	0	2,826,000	05/23/2024
3310075783		ST. LOUIS	MO		07/29/2024	8.666	14,319	0	0	0	0	0	84,000	05/02/2024
3310077935		PARAGOULD	AR		07/29/2024	8.771	20,098	0	0	0	0	0	187,000	06/10/2024
3310077953		KEMP	TX		07/29/2024	8.666	309,646	0	0	0	0	0	1,537,000	06/04/2024
3310077980		STATHAM	GA		07/19/2024	8.666	138,877	0	0	0	0	0	501,000	05/28/2024
3310078041		BIRMINGHAM	AL		07/29/2024	9.016	34,633	0	0	0	0	0	201,000	06/07/2024
3310078073		FORKED RIVER	NJ		07/29/2024	8.820	180,279	0	0	0	0	0	1,160,000	05/10/2024
3310076335		LAGRANGE	OH		07/29/2024	8.771	13,666	0	0	0	0	0	130,000	05/03/2024
3310076343		VANDALIA	OH		07/29/2024	9.191	8,910	0	0	0	0	0	450,000	05/13/2024
3310072327		ROBBINS	IL		07/19/2024	9.716	138,600	0	0	0	0	0	584,000	03/26/2024
3310078746		THE BRONX	NY		07/29/2024	9.016	168,300	0	0	0	0	0	890,000	05/23/2024
3310079119		SPRING VALLEY	NY		07/19/2024	8.141	110,781	0	0	0	0	0	999,000	06/17/2024
3310079533		NEWARK	NJ		07/19/2024	8.323	100,345	0	0	0	0	0	690,000	06/20/2024
3310079555		BRICK TOWNSHIP	NJ		07/19/2024	8.141	124,304	0	0	0	0	0	475,000	06/23/2024
3310079566		RAHWAY	NJ		07/19/2024	8.141	147,906	0	0	0	0	0	590,000	06/23/2024
3310077221		WEST LONG BRANCH	NJ		07/19/2024	8.666	465,201	0	0	0	0	0	2,700,000	05/20/2024
3310077502		PHILADELPHIA	PA		07/29/2024	8.673	158,297	0	0	0	0	0	585,000	06/06/2024
3300005162		NEWBURGH	NY		07/17/2024	9.445	120,641	0	0	0	0	0	650,000	05/20/2024
3300005177		CHATHAM	NJ		07/17/2024	9.365	301,747	0	0	0	0	0	1,950,000	05/31/2024
3300005193		LAWRENCE	NY		07/17/2024	9.365	484,500	0	0	0	0	0	4,500,000	06/09/2024
3300005197		JERSEY CITY	NJ		07/17/2024	9.365	132,705	0	0	0	0	0	650,000	06/07/2024
3310071854		BALTIMORE	MD		07/29/2024	8.491	30,128	0	0	0	0	0	180,000	06/05/2024
3310071917		BELLEVUE	WA		07/19/2024	8.673	593,921	0	0	0	0	0	3,850,000	02/26/2024
3310071990		ATLANTA	GA		07/29/2024	8.785	88,480	0	0	0	0	0	423,000	04/03/2024
3310072148		PORT CHARLOTTE	FL		07/29/2024	8.673	145,260	0	0	0	0	0	791,000	03/01/2024
3310074307		NORWICH	CT		07/29/2024	9.135	77,180	0	0	0	0	0	430,000	04/19/2024
3310074317		OCALA	FL		07/29/2024	9.016	6,769	0	0	0	0	0	163,000	04/03/2024
3310074351		COMMERCIAL	NJ		07/19/2024	8.323	46,629	0	0	0	0	0	320,000	05/21/2024
3310074493		MONTICELLO	NY		07/29/2024	8.666	121,709	0	0	0	0	0	450,000	04/20/2024
3300004688		SPRING VALLEY	NY		07/17/2024	9.365	1,280,049	0	0	0	0	0	4,980,000	05/31/2024
3310076753		SUMMIT	NJ		07/19/2024	8.666	350,212	0	0	0	0	0	1,565,000	05/14/2024
3310076806		NEW HAVEN	CT		07/19/2024	8.148	111,929	0	0	0	0	0	475,000	05/10/2024
3310076812		CHATHAM	NJ		07/19/2024	8.666	368,428	0	0	0	0	0	1,900,000	05/17/2024
3310063470		PHILADELPHIA	PA		08/19/2024	8.673	37,278	0	0	0	0	0	430,000	07/10/2024
3310082733		MASTIC BEACH	NY		08/26/2024	8.771	104,108	0	0	0	0	0	580,000	07/30/2024
3310074950		SANTA ROSA	CA		08/19/2024	9.156	52,864	0	0	0	0	0	1,610,000	06/03/2024
3310077134		LIVINGSTON	TX		08/19/2024	8.666	61,773	0	0	0	0	0	400,000	06/10/2024
3310077214		CAPE CORAL	FL		08/19/2024	9.289	114,251	0	0	0	0	0	886,000	05/15/2024
3310077236		LOS ANGELES	CA		08/19/2024	8.316	179,520	0	0	0	0	0	1,800,000	05/20/2024
3310077243		NORTH PT	FL		08/19/2024	8.666	91,695	0	0	0	0	0	448,000	06/06/2024
3310071457		HOUSTON	TX		08/26/2024	9.121	416,839	0	0	0	0	0	2,020,000	03/05/2024
3310074181		HOUSTON	TX		08/19/2024	8.666	719,274	0	0	0	0	0	3,000,000	06/23/2024
3310076519		EUSTIS	FL		08/26/2024	8.981	63,920	0	0	0	0	0	278,000	05/06/2024
3310070231		LEHIGH ACRES	FL		08/19/2024	8.498	116,165	0	0	0	0	0	550,000	05/01/2024
3310075576		WELLESLEY	MA		08/26/2024	9.296	925,438	0	0	0	0	0	4,400,000	08/01/2024
3310075682		WINSTON-SALEM	NC		08/26/2024	9.289	48,824	0	0	0	0	0	293,000	04/23/2024
3310079021		LEXINGTON	NC		08/19/2024	9.289	63,022	0	0	0	0	0	238,000	06/01/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310079022		LEXINGTON	NC		08/19/2024	9.289	63,022	0	0	0	0	0	238,000	06/01/2024
3310079107		RANDLEMAN	NC		08/19/2024	9.289	80,042	0	0	0	0	0	311,000	06/18/2024
3310079133		CAPE CORAL	FL		08/26/2024	8.498	99,758	0	0	0	0	0	430,000	07/02/2024
3310079134		NORTH PORT	FL		08/26/2024	8.498	102,631	0	0	0	0	0	387,000	06/17/2024
3310079135		PALM BAY	FL		08/26/2024	8.498	89,193	0	0	0	0	0	325,000	06/14/2024
3310081177		COMPTON	CA		08/26/2024	8.841	216,414	0	0	0	0	0	731,000	07/16/2024
3310081182		WILDWOOD	NJ		08/26/2024	8.771	66,025	0	0	0	0	0	245,000	07/15/2024
3310081202		PHILADELPHIA	PA		08/26/2024	9.016	56,826	0	0	0	0	0	205,000	07/19/2024
3310081224		PHILADELPHIA	PA		08/26/2024	8.862	58,422	0	0	0	0	0	280,000	07/23/2024
3310081233		NEW LONDON	CT		08/26/2024	8.323	67,716	0	0	0	0	0	329,000	07/22/2024
3310081245		SMITHS STATION	AL		08/26/2024	8.925	52,480	0	0	0	0	0	335,000	07/17/2024
3310078356		LEXINGTON	NC		08/19/2024	9.289	63,022	0	0	0	0	0	238,000	06/01/2024
3310078371		NORTH PORT	FL		08/26/2024	8.498	86,405	0	0	0	0	0	372,000	06/10/2024
3310078467		MEMPHIS	TN		08/26/2024	8.841	59,608	0	0	0	0	0	275,000	06/04/2024
3310078501		SACRAMENTO	CA		08/26/2024	8.316	126,720	0	0	0	0	0	485,000	06/05/2024
3310078519		CHATTANOOGA	TN		08/19/2024	9.296	80,873	0	0	0	0	0	417,000	06/10/2024
3310080186		MILWAUKEE	WI		08/26/2024	8.771	32,548	0	0	0	0	0	160,000	07/09/2024
3310080214		SACRAMENTO	CA		08/19/2024	8.316	124,740	0	0	0	0	0	1,500,000	07/10/2024
3310080249		OVERLAND PARK	KS		08/26/2024	9.366	40,392	0	0	0	0	0	528,000	07/09/2024
3310080335		HOLTSVILLE	NY		08/26/2024	8.603	89,100	0	0	0	0	0	548,000	05/08/2024
3310080336		RANCHO MIRAGE	CA		08/26/2024	8.673	608,366	0	0	0	0	0	3,550,000	07/12/2024
3310080359		LIVINGSTON	NJ		08/19/2024	8.666	305,571	0	0	0	0	0	1,735,000	07/03/2024
3310080396		LIVINGSTON	NJ		08/19/2024	8.666	184,437	0	0	0	0	0	1,735,000	07/03/2024
3310080444		ZION	IL		08/19/2024	8.498	40,432	0	0	0	0	0	180,000	07/19/2024
3310076224		HOUSTON	TX		08/19/2024	9.289	100,938	0	0	0	0	0	445,000	06/04/2024
3310077295		ORLANDO	FL		08/19/2024	8.666	122,153	0	0	0	0	0	765,000	06/05/2024
3310077482		WEST PALM BEACH	FL		08/19/2024	8.666	29,974	0	0	0	0	0	436,000	05/23/2024
3310077485		WEST PALM BEACH	FL		08/19/2024	8.666	57,781	0	0	0	0	0	436,000	05/23/2024
3310077488		FLORHAM PARK	NJ		08/19/2024	9.289	218,575	0	0	0	0	0	1,975,000	05/10/2024
3310079137		PHILADELPHIA	PA		08/26/2024	8.666	85,401	0	0	0	0	0	700,000	06/19/2024
3310079162		POUGHKEEPSIE	NY		08/26/2024	8.148	90,090	0	0	0	0	0	325,000	06/27/2024
3310079196		CLOVER	SC		08/26/2024	9.289	118,816	0	0	0	0	0	575,000	03/14/2024
3310079214		IRWIN	PA		08/26/2024	8.463	85,734	0	0	0	0	0	380,000	07/03/2024
3310079231		LEHIGH ACRES	FL		08/26/2024	9.296	111,276	0	0	0	0	0	415,000	06/07/2024
3310079236		WATERVILLE	NY		08/19/2024	9.016	36,274	0	0	0	0	0	180,000	06/26/2024
3310079323		LIVINGSTON	NJ		08/19/2024	8.666	402,336	0	0	0	0	0	2,170,000	06/21/2024
3310079381		DAYTON	TX		08/19/2024	9.289	186,690	0	0	0	0	0	1,062,000	06/22/2024
3310082278		BRIDGEPORT	CT		08/19/2024	8.771	141,570	0	0	0	0	0	900,000	08/01/2024
3310082342		TRENTON	NJ		08/26/2024	8.148	61,677	0	0	0	0	0	235,000	07/31/2024
3310082354		GREENWICH	CT		08/26/2024	8.771	483,119	0	0	0	0	0	2,175,000	07/08/2024
3310082356		NORFOLK	VA		08/19/2024	8.771	35,343	0	0	0	0	0	288,000	07/15/2024
3310082439		WEST MILFORD	NJ		08/19/2024	8.771	160,776	0	0	0	0	0	580,000	07/19/2024
3310082506		CORPUS CHRISTI	TX		08/26/2024	8.771	234,812	0	0	0	0	0	862,000	08/08/2024
3310082625		AURORA	IL		08/26/2024	8.659	60,984	0	0	0	0	0	230,000	08/05/2024
3310082728		CLEVELAND HEIGHTS	OH		08/26/2024	9.359	37,303	0	0	0	0	0	140,000	08/09/2024
3310077940		WILLIS	TX		08/26/2024	8.666	79,299	0	0	0	0	0	385,000	06/10/2024
3310079642		MONTCLAIR	NJ		08/26/2024	9.016	310,167	0	0	0	0	0	1,210,000	06/19/2024
3310079646		MIAMI GARDENS	FL		08/19/2024	9.289	33,333	0	0	0	0	0	660,000	06/27/2024
3310079703		BROOKHAVEN	GA		08/19/2024	9.289	188,829	0	0	0	0	0	1,724,000	06/24/2024
3310079746		WESTBURY	NY		08/19/2024	8.141	265,241	0	0	0	0	0	1,650,000	07/22/2024
3310079780		BROOKLYN	NY		08/19/2024	8.820	411,840	0	0	0	0	0	5,000,000	06/27/2024
3310075942		KNOXVILLE	TN		08/26/2024	8.666	83,866	0	0	0	0	0	705,000	04/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310076091		NASHVILLE	TN		08/19/2024	8.673	124,443	0	0	0	0	0	690,000	05/15/2024
3310077694		MABANK	TX		08/26/2024	9.016	65,117	0	0	0	0	0	288,000	06/10/2024
3310077696		GREENVILLE	TX		08/26/2024	9.016	62,765	0	0	0	0	0	232,000	06/20/2024
3310081398		ATLANTA	GA		08/19/2024	8.771	65,558	0	0	0	0	0	260,000	07/19/2024
3310081483		DETROIT	MI		08/19/2024	8.666	22,730	0	0	0	0	0	109,000	07/19/2024
3310081499		ORANGEBURG	SC		08/19/2024	8.771	15,840	0	0	0	0	0	148,000	07/23/2024
3310081565		OVERLAND PARK	KS		08/26/2024	9.366	72,072	0	0	0	0	0	260,000	07/24/2024
3310081578		CAPRON	VA		08/26/2024	9.016	29,383	0	0	0	0	0	380,000	07/30/2024
3310081629		SAVANNAH	GA		08/26/2024	8.148	160,202	0	0	0	0	0	600,000	07/26/2024
3310081646		FLOSSMOOR	IL		08/26/2024	8.638	101,970	0	0	0	0	0	390,000	07/25/2024
3310081814		SALEM	NJ		08/26/2024	8.771	32,729	0	0	0	0	0	134,000	07/29/2024
3310081829		ST. PETERSBURG	FL		08/26/2024	8.771	228,021	0	0	0	0	0	950,000	07/19/2024
3310081851		JOHNSON CITY	NY		08/26/2024	8.925	41,303	0	0	0	0	0	150,000	05/23/2024
3310081869		SPARTANBURG	SC		08/19/2024	8.673	11,583	0	0	0	0	0	171,000	07/29/2024
3310081939		DELRAN	NJ		08/26/2024	8.141	103,059	0	0	0	0	0	375,000	07/29/2024
3310081981		BROOKLYN	NY		08/19/2024	8.925	653,004	0	0	0	0	0	2,750,000	07/25/2024
3310081985		TRENTON	NJ		08/19/2024	9.086	40,986	0	0	0	0	0	235,000	07/30/2024
3310079505		WINTER HAVEN	FL		08/19/2024	8.610	16,178	0	0	0	0	0	215,000	06/25/2024
3310079515		BOERNE	TX		08/19/2024	9.702	287,089	0	0	0	0	0	2,300,000	06/25/2024
3310079623		LORIS	SC		08/19/2024	9.289	34,762	0	0	0	0	0	260,000	06/23/2024
3310079629		EVANSVILLE	IN		08/26/2024	9.016	20,674	0	0	0	0	0	164,000	06/21/2024
3310081697		DETROIT	MI		08/26/2024	8.771	38,511	0	0	0	0	0	213,000	07/16/2024
3310081711		GRANVILLE	NY		08/26/2024	9.016	27,443	0	0	0	0	0	99,000	07/12/2024
3310081727		FLORISSANT	MO		08/26/2024	9.359	52,719	0	0	0	0	0	222,000	07/23/2024
3310081742		SOMERVILLE	NJ		08/26/2024	8.141	218,295	0	0	0	0	0	840,000	07/29/2024
3310081745		IRVINGTON	NJ		08/26/2024	8.771	113,256	0	0	0	0	0	420,000	07/18/2024
3310081807		GAINESVILLE	GA		08/19/2024	8.498	118,137	0	0	0	0	0	512,000	07/24/2024
3310076834		PHILADELPHIA	PA		08/26/2024	8.323	89,662	0	0	0	0	0	365,000	05/14/2024
3310076869		LOOMIS	CA		08/19/2024	8.316	304,998	0	0	0	0	0	2,260,000	05/13/2024
3310076882		NEW PROVIDENCE	NJ		08/26/2024	8.666	387,700	0	0	0	0	0	2,540,000	05/14/2024
3310078729		BALTIMORE	MD		08/26/2024	8.141	62,766	0	0	0	0	0	322,000	06/19/2024
3310078792		MIAMI	FL		08/19/2024	8.841	98,944	0	0	0	0	0	518,000	06/12/2024
3310078794		MIAMI	FL		08/19/2024	8.841	96,683	0	0	0	0	0	515,000	06/12/2024
3310078930		MOUNT HOLLY	NC		08/19/2024	8.841	75,735	0	0	0	0	0	340,000	06/13/2024
3310079018		ATLANTA	GA		08/19/2024	9.296	148,668	0	0	0	0	0	680,000	06/14/2024
3310080832		MASTIC	NY		08/26/2024	8.771	141,174	0	0	0	0	0	561,000	07/10/2024
3310080841		ORLANDO	FL		08/26/2024	8.771	66,528	0	0	0	0	0	518,800	07/19/2024
3310080842		SOUTH ORANGE	NJ		08/19/2024	9.051	229,363	0	0	0	0	0	1,200,000	07/26/2024
3310080866		BRADENTON	FL		08/26/2024	8.141	162,578	0	0	0	0	0	775,000	07/03/2024
3310080913		SCRANTON	PA		08/26/2024	8.771	113,537	0	0	0	0	0	540,000	07/25/2024
3310080958		LIVINGSTON	NJ		08/19/2024	8.666	430,848	0	0	0	0	0	2,050,000	07/11/2024
3310080996		MILWAUKEE	WI		08/26/2024	9.016	11,880	0	0	0	0	0	176,000	07/01/2024
3310081026		HEMPSTEAD	NY		08/26/2024	8.771	195,485	0	0	0	0	0	878,000	06/21/2024
3300005048		BROOKLYN	NY		08/01/2024	9.225	146,803	0	0	0	0	0	560,000	04/22/2024
3300005112		STAMFORD	CT		08/01/2024	9.225	849,280	0	0	0	0	0	3,300,000	05/09/2024
3310068609		ELKTON	MD		08/26/2024	8.841	43,809	0	0	0	0	0	836,000	02/15/2024
3310078094		LINDEN	NJ		08/26/2024	8.323	193,347	0	0	0	0	0	725,000	05/29/2024
3310078140		WASHINGTON	IN		08/26/2024	9.016	26,928	0	0	0	0	0	114,000	06/03/2024
3310078224		MINERAL	VA		08/26/2024	9.289	119,594	0	0	0	0	0	490,000	06/03/2024
3300005199		BROOKLYN	NY		08/01/2024	9.250	1,075,348	0	0	0	0	0	5,100,000	06/17/2024
3300005209		MONROE	NY		08/01/2024	9.225	146,803	0	0	0	0	0	915,000	06/23/2024
3300005250		PATERSON	NJ		08/01/2024	9.375	87,791	0	0	0	0	0	410,000	07/08/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310076660		GREENSBORO	GA		08/26/2024	9.135	133,311	0	0	0	0	0	980,000	07/15/2024
3310076717		GREENSBORO	GA		08/19/2024	9.296	217,549	0	0	0	0	0	880,500	05/16/2024
3310076805		WEST PALM BEACH	FL		08/19/2024	8.841	78,361	0	0	0	0	0	605,000	06/25/2024
3310078545		LIVINGSTON	NJ		08/19/2024	8.666	169,290	0	0	0	0	0	1,780,000	06/20/2024
3310078555		HOUSTON	TX		08/19/2024	9.289	116,432	0	0	0	0	0	1,336,000	06/20/2024
3310080521		ORRICK	MO		08/19/2024	8.771	23,206	0	0	0	0	0	90,000	07/11/2024
3310080649		WINTER PARK	FL		08/19/2024	8.666	179,051	0	0	0	0	0	4,946,000	07/10/2024
3310080663		GREENSBORO	GA		08/26/2024	9.135	124,980	0	0	0	0	0	866,500	07/16/2024
3310080677		ORANGE	CT		08/26/2024	8.771	128,793	0	0	0	0	0	500,000	08/01/2024
3310080734		KEYSTONE HEIGHTS	FL		08/26/2024	9.289	55,251	0	0	0	0	0	330,000	05/14/2024
3310080752		RANCHO CUCAMONGA	CA		08/19/2024	7.940	255,539	0	0	0	0	0	1,000,000	07/14/2024
3310079906		ROMEOVILLE	IL		08/26/2024	8.526	67,764	0	0	0	0	0	328,000	06/28/2024
3310079953		CAPE CORAL	FL		08/19/2024	8.673	64,193	0	0	0	0	0	615,000	06/28/2024
3310079955		CAPE CORAL	FL		08/19/2024	8.673	40,888	0	0	0	0	0	615,000	06/28/2024
3310079983		LAUREL RUN	PA		08/19/2024	8.610	61,261	0	0	0	0	0	261,000	06/30/2024
3310079998		VINELAND	NJ		08/26/2024	8.771	81,372	0	0	0	0	0	302,000	06/20/2024
3310080029		BALTIMORE	MD		08/19/2024	8.764	55,570	0	0	0	0	0	268,000	07/19/2024
3310080153		GREENVILLE	SC		08/26/2024	9.135	165,265	0	0	0	0	0	1,900,000	07/09/2024
3310081988		CLEVELAND	OH		08/19/2024	9.121	43,845	0	0	0	0	0	164,000	07/29/2024
3310081991		OPA-LOCKA	FL		08/26/2024	8.610	132,957	0	0	0	0	0	480,000	07/20/2024
3310082038		CHICAGO	IL		08/26/2024	8.617	14,647	0	0	0	0	0	310,000	07/20/2024
3310082107		SOUTH DAYTONA	FL		08/26/2024	8.673	80,388	0	0	0	0	0	290,000	07/30/2024
3310082157		GRAND RAPIDS	MI		08/26/2024	8.771	67,716	0	0	0	0	0	253,000	08/05/2024
3310082229		FELTON	CA		08/26/2024	8.428	179,685	0	0	0	0	0	660,000	07/30/2024
3310082245		WEISER	ID		08/19/2024	8.771	59,311	0	0	0	0	0	276,000	07/25/2024
3310082271		VILLA PARK	IL		08/26/2024	8.638	80,630	0	0	0	0	0	420,000	08/01/2024
3300005156		GARDEN CITY	NY		08/01/2024	9.325	327,522	0	0	0	0	0	2,375,000	05/31/2024
3300005191		WAINSCOTT	NY		08/01/2024	9.225	855,530	0	0	0	0	0	5,500,000	06/11/2024
3300005192		WAINSCOTT	NY		08/01/2024	9.225	860,860	0	0	0	0	0	5,500,000	06/11/2024
3300005196		JERSEY CITY	NJ		08/01/2024	9.225	163,228	0	0	0	0	0	570,000	06/07/2024
3310080798		CHICAGO	IL		08/19/2024	8.666	79,783	0	0	0	0	0	345,000	07/26/2024
3310081554		NEW PALTZ	NY		09/26/2024	8.981	235,867	0	0	0	0	0	2,100,000	07/03/2024
3310081619		LEHIGH ACRES	FL		09/18/2024	9.366	66,047	0	0	0	0	0	300,000	08/07/2024
3310082558		NEWARK	NJ		09/18/2024	8.771	188,496	0	0	0	0	0	720,000	07/30/2024
3310082569		MANVILLE	NJ		09/26/2024	8.771	87,754	0	0	0	0	0	470,000	07/29/2024
3310082583		WASHINGTON	DC		09/18/2024	8.323	234,746	0	0	0	0	0	850,000	08/15/2024
3310082637		KNOXVILLE	TN		09/26/2024	9.289	107,797	0	0	0	0	0	860,000	08/14/2024
3310082662		CONSHOHOCKEN	PA		09/03/2024	8.771	124,542	0	0	0	0	0	540,000	07/29/2024
3310082667		MIAMI	FL		09/18/2024	8.771	175,971	0	0	0	0	0	700,000	08/12/2024
3310082694		DOWNEY	CA		09/26/2024	8.428	283,536	0	0	0	0	0	1,135,000	08/05/2024
3310083631		MICHIGAN CITY	IN		09/26/2024	8.666	19,800	0	0	0	0	0	275,000	08/20/2024
3310083646		IRVINGTON	NJ		09/10/2024	8.771	120,721	0	0	0	0	0	440,000	08/10/2024
3310083690		HIGHLAND PARK	NJ		09/26/2024	8.771	142,734	0	0	0	0	0	740,000	08/21/2024
3310083716		HAMDEN	CT		09/10/2024	8.771	77,755	0	0	0	0	0	340,000	08/21/2024
3310083739		BROOKLYN	NY		09/26/2024	8.148	357,974	0	0	0	0	0	2,100,000	08/26/2024
3310083747		FORT WORTH	TX		09/18/2024	9.289	83,160	0	0	0	0	0	1,430,000	08/14/2024
3310083771		KNOXVILLE	TN		09/18/2024	9.289	225,020	0	0	0	0	0	1,160,000	08/12/2024
3310083788		PARK FOREST	IL		09/18/2024	9.086	16,368	0	0	0	0	0	165,000	08/14/2024
3310074893		PEEKSKILL	NY		09/10/2024	8.141	209,286	0	0	0	0	0	755,000	06/03/2024
3310075053		WOODBURY	NY		09/10/2024	8.141	409,860	0	0	0	0	0	2,000,000	04/09/2024
3310076967		CARTHAGE	NY		09/26/2024	9.016	30,730	0	0	0	0	0	130,000	05/20/2024
3310077007		ANCHORAGE	AK		09/18/2024	9.191	136,723	0	0	0	0	0	675,000	05/24/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310078457		RIDGEFIELD	CT		09/26/2024	8.771	318,780	0	0	0	0	0	1,350,000	06/26/2024
3310078468		MEMPHIS	TN		09/10/2024	8.841	57,872	0	0	0	0	0	280,000	06/20/2024
3310078491		CENTRAL ISLIP	NY		09/03/2024	8.778	142,560	0	0	0	0	0	607,000	05/28/2024
3310079632		PERTH AMBOY	NJ		09/03/2024	8.141	136,818	0	0	0	0	0	480,000	06/27/2024
3310079783		UTICA	NY		09/26/2024	9.016	39,798	0	0	0	0	0	240,000	06/26/2024
3310081005		OAKLAND	CA		09/03/2024	8.673	186,183	0	0	0	0	0	750,000	07/18/2024
3310081014		CHICAGO	IL		09/03/2024	8.771	61,875	0	0	0	0	0	315,000	07/17/2024
3310081033		PALM COAST	FL		09/10/2024	8.498	108,108	0	0	0	0	0	390,000	07/18/2024
3310081034		PALM BAY	FL		09/10/2024	8.498	99,017	0	0	0	0	0	360,000	07/24/2024
3310081035		PALM COAST	FL		09/03/2024	8.498	112,144	0	0	0	0	0	413,000	07/18/2024
3310081036		NORTH PORT	FL		09/10/2024	8.498	102,393	0	0	0	0	0	465,000	07/17/2024
3310081037		NORTH PORT	FL		09/03/2024	8.498	87,311	0	0	0	0	0	465,000	07/17/2024
3310082089		NYACK	NY		09/18/2024	8.141	214,998	0	0	0	0	0	1,050,000	07/29/2024
3310082097		WINDHAM	CT		09/03/2024	8.897	60,796	0	0	0	0	0	252,000	08/01/2024
3310082125		CAPE MAY COURT HOUSE	NJ		09/03/2024	8.323	247,995	0	0	0	0	0	835,000	07/28/2024
3310083437		DAPHNE	AL		09/26/2024	9.016	41,665	0	0	0	0	0	478,000	08/19/2024
3310083459		ST. PETERSBURG	FL		09/18/2024	9.296	108,108	0	0	0	0	0	1,694,000	08/20/2024
3310083467		PLAINFIELD	NJ		09/26/2024	9.359	135,712	0	0	0	0	0	572,000	08/19/2024
3310083495		MARSHFIELD	MA		09/18/2024	8.771	155,806	0	0	0	0	0	826,000	08/17/2024
3310083523		CLEVELAND	OH		09/18/2024	9.016	44,253	0	0	0	0	0	205,000	08/21/2024
3310083609		EDISON	NJ		09/18/2024	9.296	256,014	0	0	0	0	0	1,642,000	08/15/2024
3310066927		BRONX	NY		09/18/2024	8.771	129,710	0	0	0	0	0	715,000	08/27/2024
3300005198		BROOKLYN	NY		09/04/2024	9.005	1,104,515	0	0	0	0	0	6,500,000	06/17/2024
3300005235		HILLSIDE	NJ		09/04/2024	9.005	148,305	0	0	0	0	0	475,000	07/11/2024
3300005243		FORT LEE	NJ		09/04/2024	9.080	885,521	0	0	0	0	0	5,575,000	07/10/2024
3300005254		CRANFORD	NJ		09/04/2024	8.930	299,906	0	0	0	0	0	1,250,000	07/15/2024
3300005256		BROOKLYN	NY		09/04/2024	9.005	1,067,402	0	0	0	0	0	4,750,000	07/18/2024
3300005285		LIVINGSTON	NJ		09/04/2024	8.880	323,452	0	0	0	0	0	1,300,000	08/01/2024
3310069239		DRIGGS	ID		09/18/2024	9.296	100,317	0	0	0	0	0	1,620,000	02/29/2024
3310069240		DRIGGS	ID		09/18/2024	9.296	101,031	0	0	0	0	0	1,620,000	02/29/2024
3310072310		FREEPORT	NY		09/10/2024	8.771	159,667	0	0	0	0	0	580,000	02/09/2024
3310072947		HOLLYWOOD	FL		09/18/2024	8.148	109,692	0	0	0	0	0	420,000	03/21/2024
3310074405		CLEVELAND HEIGHTS	OH		09/03/2024	8.666	41,985	0	0	0	0	0	337,000	04/10/2024
3310076563		LEHIGH ACRES	FL		09/03/2024	9.289	34,048	0	0	0	0	0	400,000	05/02/2024
3310071904		RIDGEFIELD	CT		09/03/2024	8.617	14,932	0	0	0	0	0	600,000	02/28/2024
3310070891		SAN CLEMENTE	CA		09/18/2024	8.673	178,200	0	0	0	0	0	2,250,000	08/17/2024
3310071086		STOW	MA		09/18/2024	9.016	140,283	0	0	0	0	0	785,000	08/19/2024
3310073584		WESTPORT	CT		09/26/2024	9.135	379,379	0	0	0	0	0	3,700,000	05/18/2024
3310073635		NAPLES	FL		09/26/2024	9.135	53,325	0	0	0	0	0	2,020,000	04/04/2024
3310078062		SARATOGA SPRINGS	NY		09/03/2024	8.666	110,484	0	0	0	0	0	589,000	07/29/2024
3310078076		IRVINGTON	NJ		09/26/2024	8.771	98,046	0	0	0	0	0	437,000	05/21/2024
3310079426		UNIONDALE	NY		09/03/2024	8.428	142,560	0	0	0	0	0	715,000	04/17/2024
3310077700		GUN BARREL CITY	TX		09/26/2024	9.016	21,624	0	0	0	0	0	288,000	06/10/2024
3310077759		RIVERSIDE	CA		09/18/2024	8.428	155,301	0	0	0	0	0	570,000	05/22/2024
3310077948		UPPER MARLBORO	MD		09/03/2024	8.666	97,796	0	0	0	0	0	460,000	06/06/2024
3310076129		SCRANTON	PA		09/26/2024	9.086	57,428	0	0	0	0	0	255,000	05/01/2024
3310077389		CHATTANOOGA	TN		09/03/2024	9.296	97,934	0	0	0	0	0	575,000	05/21/2024
3310078617		WELLFORD	SC		09/10/2024	8.666	109,890	0	0	0	0	0	478,000	06/12/2024
3310078706		MICHIGAN CITY	IN		09/03/2024	8.666	26,103	0	0	0	0	0	400,000	06/11/2024
3310078711		CINCINNATI	OH		09/03/2024	8.141	18,619	0	0	0	0	0	485,000	06/17/2024
3310078249		SHORT HILLS	NJ		09/10/2024	8.666	577,606	0	0	0	0	0	3,650,000	05/31/2024
3310078299		DETROIT	MI		09/26/2024	8.323	72,751	0	0	0	0	0	500,000	08/04/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310079541		MONONGAHELA	PA		09/03/2024	8.666	91,177	0	0	0	0	0	800,000	06/26/2024
3310080849		RANCHO MIRAGE	CA		09/18/2024	8.736	252,969	0	0	0	0	0	1,600,000	07/12/2024
3310080901		BRONX	NY		09/03/2024	8.771	388,040	0	0	0	0	0	1,450,000	07/19/2024
3310080975		LEHIGH ACRES	FL		09/03/2024	9.702	84,072	0	0	0	0	0	385,000	07/22/2024
3310080680		JACKSON	NJ		09/26/2024	9.016	360,360	0	0	0	0	0	1,415,000	06/21/2024
3310080698		HILLSDALE	MI		09/26/2024	8.141	20,782	0	0	0	0	0	225,000	07/17/2024
3310080718		MIDDLETOWN	OH		09/18/2024	8.925	18,810	0	0	0	0	0	141,000	07/23/2024
3310081785		SAN ANTONIO	TX		09/10/2024	9.016	71,605	0	0	0	0	0	342,000	07/24/2024
3310081826		CHICAGO	IL		09/18/2024	8.323	79,848	0	0	0	0	0	325,000	07/26/2024
3310081849		HAMILTON	OH		09/03/2024	8.974	23,330	0	0	0	0	0	165,000	08/03/2024
3310079140		LEHIGH ACRES	FL		09/03/2024	9.135	50,588	0	0	0	0	0	302,000	06/17/2024
3310079163		BAY SHORE	NY		09/03/2024	8.428	167,864	0	0	0	0	0	690,000	05/23/2024
3310080563		LOS ANGELES	CA		09/18/2024	8.428	504,306	0	0	0	0	0	2,700,000	07/09/2024
3310080594		CONCORD	NC		09/18/2024	9.289	67,280	0	0	0	0	0	290,000	07/08/2024
3310080604		CAMANO ISLAND	WA		09/18/2024	9.289	176,318	0	0	0	0	0	750,000	08/05/2024
3310080643		LOS ANGELES	CA		09/26/2024	8.498	653,456	0	0	0	0	0	4,230,000	08/16/2024
3310080676		SOUTH ORANGE	NJ		09/03/2024	9.016	119,901	0	0	0	0	0	1,490,000	07/18/2024
3310077590		CAPE CORAL	FL		09/03/2024	9.289	10,692	0	0	0	0	0	415,000	05/24/2024
3310077593		CAPE CORAL	FL		09/03/2024	8.666	87,902	0	0	0	0	0	430,000	06/13/2024
3310077597		CAPE CORAL	FL		09/18/2024	9.289	67,862	0	0	0	0	0	383,000	05/22/2024
3310077598		CAPE CORAL	FL		09/18/2024	9.289	90,067	0	0	0	0	0	383,000	05/23/2024
3310078767		SHORT HILLS	NJ		09/26/2024	8.666	452,925	0	0	0	0	0	3,930,000	06/11/2024
3310078903		EAST HAMPTON	NY		09/18/2024	8.666	480,911	0	0	0	0	0	3,750,000	06/17/2024
3310080072		BEACON	NY		09/18/2024	8.148	150,757	0	0	0	0	0	595,000	07/09/2024
3310080135		BRENTWOOD	NY		09/26/2024	8.603	158,202	0	0	0	0	0	668,000	06/20/2024
3310080143		ST. AUGUSTINE	FL		09/03/2024	9.289	53,460	0	0	0	0	0	775,000	07/23/2024
3310081272		KNOXVILLE	TN		09/26/2024	9.289	82,342	0	0	0	0	0	580,000	07/26/2024
3310073521		MONROE	NY		09/18/2024	8.491	214,398	0	0	0	0	0	3,300,000	06/05/2024
3310081887		FARMINGDALE	NY		09/10/2024	8.302	160,380	0	0	0	0	0	667,000	07/23/2024
3310081918		STOCKHOLM	NJ		09/18/2024	8.771	65,934	0	0	0	0	0	375,000	07/26/2024
3310081961		ALBRIGHTSVILLE	PA		09/03/2024	8.771	38,317	0	0	0	0	0	203,000	07/25/2024
3310083173		HOLLYWOOD	FL		09/03/2024	8.498	228,953	0	0	0	0	0	819,000	08/13/2024
3310083208		FORT LAUDERDALE	FL		09/18/2024	8.771	139,016	0	0	0	0	0	610,000	08/13/2024
3310083256		MIAMI	FL		09/10/2024	8.323	273,517	0	0	0	0	0	1,100,000	08/12/2024
3310083342		SUMMIT	NJ		09/18/2024	8.666	221,265	0	0	0	0	0	1,650,000	08/16/2024
3310083344		LIVINGSTON	NJ		09/18/2024	8.666	307,989	0	0	0	0	0	1,760,000	08/16/2024
3310083346		PHILADELPHIA	PA		09/10/2024	8.778	35,358	0	0	0	0	0	310,000	08/15/2024
3310083354		LOS ANGELES	CA		09/18/2024	8.428	545,292	0	0	0	0	0	2,625,000	08/20/2024
3310083402		IRVING	TX		09/18/2024	8.925	84,348	0	0	0	0	0	317,000	08/15/2024
3310082879		RAHWAY	NJ		09/18/2024	8.141	187,585	0	0	0	0	0	685,000	08/09/2024
3310082880		BAY SHORE	NY		09/03/2024	8.925	341,946	0	0	0	0	0	1,727,000	08/01/2024
3310082906		VALLEY STREAM	NY		09/26/2024	8.428	151,470	0	0	0	0	0	672,500	08/06/2024
3310082963		ORLANDO	FL		09/26/2024	9.289	41,580	0	0	0	0	0	826,000	08/09/2024
3310083035		ROSEDALE	MD		09/26/2024	9.366	18,782	0	0	0	0	0	500,000	08/17/2024
3310083037		ROSEDALE	MD		09/26/2024	9.366	18,782	0	0	0	0	0	500,000	08/17/2024
3310083098		INDIANAPOLIS	IN		09/26/2024	9.135	65,466	0	0	0	0	0	371,000	08/15/2024
3310083103		CHICAGO	IL		09/18/2024	8.498	99,000	0	0	0	0	0	370,000	08/13/2024
3310081655		WEST ORANGE	NJ		09/03/2024	8.771	170,644	0	0	0	0	0	815,000	07/24/2024
3310082706		NEW ORLEANS	LA		09/18/2024	8.498	92,421	0	0	0	0	0	348,000	08/20/2024
3310082758		MEMPHIS	TN		09/03/2024	8.771	66,528	0	0	0	0	0	240,000	08/05/2024
3310082789		CLEVELAND	OH		09/26/2024	9.016	17,741	0	0	0	0	0	130,000	08/09/2024
3310082795		TERRE HAUTE	IN		09/26/2024	8.323	38,976	0	0	0	0	0	164,000	08/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310082818		BRIGHTWATERS	NY		09/18/2024	8.610	204,950	0	0	0	0	0	781,000	08/05/2024
3310082852		MOUNT VERNON	NY		09/26/2024	8.771	189,684	0	0	0	0	0	730,000	08/01/2024
3310071345		WAIANAE	HI		09/03/2024	8.666	178,200	0	0	0	0	0	1,470,000	03/04/2024
3310071347		SPOTSWOOD	NJ		09/18/2024	8.652	79,851	0	0	0	0	0	775,000	08/22/2024
3310080230		THOMASVILLE	NC		09/18/2024	9.289	52,284	0	0	0	0	0	191,500	07/02/2024
3310080274		ENDICOTT	NY		09/10/2024	8.316	97,053	0	0	0	0	0	495,000	07/08/2024
3310080366		HEMPSTEAD	NY		09/18/2024	8.673	114,108	0	0	0	0	0	995,000	06/27/2024
3310081352		BALTIMORE	MD		09/18/2024	8.463	92,664	0	0	0	0	0	350,000	07/25/2024
3310081355		BALTIMORE	MD		09/18/2024	8.463	86,170	0	0	0	0	0	395,000	07/25/2024
3310081358		SEBRING	FL		09/03/2024	9.191	60,588	0	0	0	0	0	272,000	07/31/2024
3310081359		BALTIMORE	MD		09/18/2024	8.463	86,170	0	0	0	0	0	410,000	07/25/2024
3310081374		BROWN MILLS	NJ		09/18/2024	8.141	64,152	0	0	0	0	0	270,000	07/19/2024
3310081379		PHILADELPHIA	PA		09/03/2024	9.016	69,557	0	0	0	0	0	312,000	07/17/2024
3310081481		CAPE CORAL	FL		09/03/2024	8.666	59,524	0	0	0	0	0	600,000	07/23/2024
3310082331		THE BRONX	NY		09/18/2024	9.002	231,660	0	0	0	0	0	950,000	07/31/2024
3310082365		PANAMA CITY BEACH	FL		09/26/2024	9.016	222,109	0	0	0	0	0	860,000	08/20/2024
3310083852		BROOKLYN	NY		09/18/2024	8.771	199,584	0	0	0	0	0	820,000	08/15/2024
3310083957		MABANK	TX		09/26/2024	8.666	203,309	0	0	0	0	0	1,093,000	08/28/2024
3310084027		LEVITTOWN	NY		09/18/2024	8.771	182,160	0	0	0	0	0	770,000	08/21/2024
3310084029		LIVINGSTON	NJ		09/18/2024	8.666	329,670	0	0	0	0	0	2,120,000	08/26/2024
3310084056		PHILADELPHIA	PA		09/18/2024	8.771	89,793	0	0	0	0	0	430,000	08/12/2024
3310084132		COLUMBIA	SC		09/10/2024	8.981	34,591	0	0	0	0	0	125,000	08/16/2024
3310084224		CASSELBERRY	FL		09/18/2024	8.771	117,608	0	0	0	0	0	515,000	08/26/2024
3310084245		WEST COLUMBIA	SC		09/18/2024	8.981	25,254	0	0	0	0	0	150,000	08/19/2024
3310077017		JACKSONVILLE	FL		09/10/2024	8.666	73,389	0	0	0	0	0	445,000	05/22/2024
3310077048		DURHAM	NC		09/03/2024	9.702	13,860	0	0	0	0	0	518,900	05/13/2024
3310077649		ORANGE	TX		09/10/2024	9.289	51,982	0	0	0	0	0	245,000	05/24/2024
3310077699		GUN BARREL CITY	TX		09/03/2024	9.016	61,150	0	0	0	0	0	288,000	05/30/2024
3310082441		BILLINGS	MT		09/26/2024	9.016	69,300	0	0	0	0	0	440,000	08/20/2024
3310082469		GARY	IN		09/26/2024	9.016	25,542	0	0	0	0	0	230,000	08/29/2024
3310082470		HUNTINGTON STATION	NY		09/18/2024	8.316	147,708	0	0	0	0	0	630,000	08/07/2024
3310082487		CHICAGO	IL		09/18/2024	9.016	49,104	0	0	0	0	0	450,000	07/26/2024
3310082490		MONTICELLO	NY		09/26/2024	9.191	110,880	0	0	0	0	0	450,000	06/14/2024
3310082519		CHICAGO	IL		09/18/2024	8.981	46,444	0	0	0	0	0	767,000	07/29/2024
3310084445		KINGSTON	NY		09/26/2024	8.925	89,298	0	0	0	0	0	480,000	08/20/2024
3310084464		BALDWIN	NY		09/10/2024	8.771	204,930	0	0	0	0	0	770,000	08/13/2024
3310084481		WEST HEMPSTEAD	NY		09/26/2024	8.498	194,614	0	0	0	0	0	750,000	08/30/2024
3310084588		OAKLAND	CA		09/10/2024	8.736	196,020	0	0	0	0	0	900,000	08/10/2024
3310079792		ROME	NY		09/03/2024	9.016	77,953	0	0	0	0	0	450,000	06/26/2024
3310079841		BRIDGEWATER	MA		09/18/2024	8.771	231,554	0	0	0	0	0	1,000,000	07/12/2024
3310079011		BALTIMORE	MD		09/18/2024	8.925	60,802	0	0	0	0	0	272,000	06/19/2024
3310079015		SPARTANBURG	SC		09/03/2024	8.666	25,766	0	0	0	0	0	375,000	06/10/2024
3310079106		THE BRONX	NY		09/03/2024	8.302	185,684	0	0	0	0	0	895,000	06/17/2024
3310080370		AMSTERDAM	NY		09/26/2024	9.016	16,078	0	0	0	0	0	160,000	07/29/2024
3310080437		PHILADELPHIA	PA		09/10/2024	8.778	46,118	0	0	0	0	0	315,000	07/08/2024
3310080493		OCEAN ISLE BEACH	NC		09/10/2024	8.666	148,086	0	0	0	0	0	1,650,000	07/30/2024
3310080517		NANTICOKE	PA		09/26/2024	9.016	16,632	0	0	0	0	0	95,000	07/09/2024
3310081038		PALM COAST	FL		09/10/2024	8.498	112,057	0	0	0	0	0	419,000	07/18/2024
3310081051		TENAFLY	NJ		09/18/2024	8.771	282,668	0	0	0	0	0	1,427,000	06/26/2024
3310081055		AMARILLO	TX		09/03/2024	8.666	52,391	0	0	0	0	0	189,000	06/11/2024
3310081105		BRONX	NY		09/03/2024	8.771	231,660	0	0	0	0	0	850,000	06/26/2024
3310081115		TRENTON	NJ		09/26/2024	8.148	119,901	0	0	0	0	0	500,000	07/02/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310081153		BROOKLYN	NY		09/26/2024	8.771	437,283	0	0	0	0	0	1,995,000	07/25/2024
3310081181		PHILADELPHIA	PA		09/10/2024	8.778	31,098	0	0	0	0	0	315,000	07/15/2024
3310082126		INDIANAPOLIS	IN		09/10/2024	8.771	54,905	0	0	0	0	0	200,000	07/30/2024
3310082130		LLOYD	NY		09/03/2024	8.771	86,132	0	0	0	0	0	415,000	06/27/2024
3310082198		PHILADELPHIA	PA		09/03/2024	8.841	155,034	0	0	0	0	0	587,000	08/05/2024
3310082223		PALM SPRINGS	CA		09/18/2024	7.690	271,339	0	0	0	0	0	1,300,000	08/15/2024
3310082228		FAIRFIELD	CT		09/26/2024	8.771	178,870	0	0	0	0	0	1,600,000	08/08/2024
3310082231		DETROIT	MI		09/26/2024	9.016	41,209	0	0	0	0	0	245,000	07/25/2024
3310079754		BOILING SPRINGS	SC		10/03/2024	8.141	217,166	0	0	0	0	0	920,000	07/24/2024
3310080937		CRESSKILL	NJ		10/03/2024	8.148	775,974	0	0	0	0	0	4,130,000	07/25/2024
3310084498		LAGO VISTA	TX		10/03/2024	8.841	97,578	0	0	0	0	0	399,000	09/04/2024
3310084523		BECKLEY	WV		10/03/2024	8.666	13,761	0	0	0	0	0	148,000	08/28/2024
3310084572		YAPHANK	NY		10/10/2024	8.603	108,702	0	0	0	0	0	540,000	08/28/2024
3310084577		OCEANTOWNSHIP	NJ		10/10/2024	8.771	71,280	0	0	0	0	0	365,000	08/30/2024
3310084624		MAYWOOD	IL		10/03/2024	9.016	84,204	0	0	0	0	0	400,000	08/29/2024
3310085955		DETROIT	MI		10/10/2024	8.666	61,538	0	0	0	0	0	222,000	09/17/2024
3310085956		BROOKLYN	NY		10/31/2024	8.610	227,740	0	0	0	0	0	930,000	09/18/2024
3310085957		ADDISON	IL		10/10/2024	7.700	102,366	0	0	0	0	0	375,000	09/17/2024
3310085958		OAK PARK	IL		10/10/2024	7.700	103,887	0	0	0	0	0	600,000	09/17/2024
3310085981		FRANKLIN	NJ		10/23/2024	9.016	40,392	0	0	0	0	0	270,000	09/23/2024
3310085983		CLEVELAND	OH		10/31/2024	9.016	63,245	0	0	0	0	0	280,000	10/01/2024
3310085989		DIX HILLS	NY		10/23/2024	8.771	267,498	0	0	0	0	0	940,000	09/19/2024
3300005146		ATLANTIC CITY	NJ		10/09/2024	8.830	160,321	0	0	0	0	0	600,000	08/21/2024
3300005187		SPRING VALLEY	NY		10/09/2024	8.855	447,484	0	0	0	0	0	2,920,000	06/27/2024
3310088995		BUSHKILL	PA		10/31/2024	8.645	71,211	0	0	0	0	0	345,000	10/14/2024
3310078817		CALABASH	NC		10/23/2024	9.289	33,840	0	0	0	0	0	770,000	06/12/2024
3310078860		BROOKLYN	NY		10/10/2024	8.617	162,162	0	0	0	0	0	645,000	05/08/2024
3310078912		CALABASH	NC		10/23/2024	9.289	33,840	0	0	0	0	0	770,000	06/12/2024
3310082665		JACKSONVILLE	FL		10/03/2024	9.016	76,705	0	0	0	0	0	315,000	08/10/2024
3310083829		LEHIGH ACRES	FL		10/03/2024	9.289	66,609	0	0	0	0	0	305,000	08/22/2024
3310083830		LEHIGH ACRES	FL		10/31/2024	9.289	65,496	0	0	0	0	0	305,000	08/22/2024
3310083881		CAPE CORAL	FL		10/03/2024	8.771	82,746	0	0	0	0	0	590,000	08/26/2024
3310083887		CAPE CORAL	FL		10/03/2024	8.771	83,869	0	0	0	0	0	590,000	08/28/2024
3310076703		HOUSTON	TX		10/03/2024	9.289	92,872	0	0	0	0	0	690,000	05/22/2024
3310085493		CAPE CORAL	FL		10/31/2024	8.673	10,217	0	0	0	0	0	580,000	09/15/2024
3310085533		MCDONOUGH	GA		10/03/2024	8.148	74,131	0	0	0	0	0	390,000	09/12/2024
3310085537		ECORSE	MI		10/10/2024	9.016	12,648	0	0	0	0	0	135,000	09/11/2024
3310085546		TOLEDO	OH		10/10/2024	8.148	26,611	0	0	0	0	0	300,000	09/18/2024
3310085584		SALISBURY	NC		10/03/2024	8.778	71,280	0	0	0	0	0	415,000	09/06/2024
3310085591		FERNDALE	MI		10/23/2024	8.771	45,184	0	0	0	0	0	163,000	09/10/2024
3310085600		SAN ANTONIO	TX		10/10/2024	8.771	44,233	0	0	0	0	0	264,000	09/12/2024
3310085626		JACKSONVILLE	FL		10/10/2024	8.771	32,187	0	0	0	0	0	148,000	09/08/2024
3310070123		PHILADELPHIA	PA		10/23/2024	9.275	49,698	0	0	0	0	0	775,000	09/23/2024
3310079251		CHICAGO	IL		10/03/2024	8.666	14,464	0	0	0	0	0	315,000	07/02/2024
3310079267		SHEFFIELD	AL		10/10/2024	8.141	30,294	0	0	0	0	0	173,000	07/15/2024
3310079321		MIAMI	OK		10/03/2024	9.016	17,986	0	0	0	0	0	115,000	07/15/2024
3310079373		VENICE	CA		10/03/2024	8.673	609,682	0	0	0	0	0	4,350,000	07/05/2024
3310080548		MIAMI	FL		10/31/2024	9.289	80,833	0	0	0	0	0	870,000	07/12/2024
3310080670		MABANK	TX		10/23/2024	9.289	34,823	0	0	0	0	0	554,000	07/12/2024
3310087073		CHICAGO	IL		10/31/2024	8.498	67,082	0	0	0	0	0	242,000	09/30/2024
3310087083		CHESTER	SC		10/31/2024	8.645	44,380	0	0	0	0	0	235,000	09/30/2024
3310087116		ATHENS	GA		10/31/2024	8.498	81,273	0	0	0	0	0	806,000	09/28/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310087170		RICHTON PARK	IL		10/31/2024	8.323	50,846	0	0	0	0	0	205,000	10/04/2024
3310087217		SILVER SPRING	MD		10/10/2024	8.428	190,674	0	0	0	0	0	1,300,000	09/27/2024
3310087292		EDGEWOOD	MD		10/31/2024	8.428	65,320	0	0	0	0	0	240,000	10/07/2024
3310087368		LITHIA SPRINGS	GA		10/23/2024	7.950	83,754	0	0	0	0	0	330,000	10/03/2024
3310087399		GENEVA	IL		10/31/2024	7.940	127,885	0	0	0	0	0	490,000	10/02/2024
3310080765		STEUBENVILLE	OH		10/03/2024	9.016	11,458	0	0	0	0	0	135,000	07/24/2024
3310080833		PLAINFIELD	NJ		10/03/2024	8.323	181,457	0	0	0	0	0	675,000	07/11/2024
3310080845		SEASIDE HEIGHTS	NJ		10/10/2024	8.323	168,696	0	0	0	0	0	2,300,000	07/17/2024
3310082979		CONROE	TX		10/31/2024	9.359	66,284	0	0	0	0	0	365,000	08/12/2024
3310082981		CONROE	TX		10/31/2024	9.149	64,728	0	0	0	0	0	365,000	08/12/2024
3310083034		PHILADELPHIA	PA		10/10/2024	8.925	23,760	0	0	0	0	0	310,000	08/19/2024
3310083072		CENTER MORICHES	NY		10/03/2024	8.946	98,673	0	0	0	0	0	810,000	08/05/2024
3310083073		CENTER MORICHES	NY		10/03/2024	8.946	108,978	0	0	0	0	0	805,000	08/05/2024
3310083083		PARKER	CO		10/23/2024	9.702	75,386	0	0	0	0	0	773,000	08/21/2024
3310084268		CAPE CORAL	FL		10/31/2024	8.673	12,355	0	0	0	0	0	605,000	09/03/2024
3310084293		REGO PARK	NY		10/10/2024	8.141	222,750	0	0	0	0	0	1,215,000	08/28/2024
3310084366		WINSTON-SALEM	NC		10/23/2024	9.289	59,943	0	0	0	0	0	319,000	08/28/2024
3310084373		KINGS MOUNTAIN	NC		10/03/2024	8.841	268,049	0	0	0	0	0	1,008,000	08/31/2024
3310084398		SHIRLEY	NY		10/10/2024	8.148	100,879	0	0	0	0	0	420,000	08/31/2024
3310081719		JERSEY CITY	NJ		10/10/2024	8.666	360,595	0	0	0	0	0	2,730,000	07/26/2024
3310076973		PHILADELPHIA	PA		10/10/2024	8.323	72,389	0	0	0	0	0	350,000	06/11/2024
3310082390		STAATSBURG	NY		10/23/2024	9.009	115,447	0	0	0	0	0	1,670,000	09/13/2024
3310082399		TRENTON	NJ		10/03/2024	8.463	33,462	0	0	0	0	0	135,000	08/23/2024
3310082401		WAXHAW	NC		10/23/2024	9.289	27,312	0	0	0	0	0	1,635,000	08/06/2024
3310082406		SAINT ALBANS	NY		10/03/2024	8.148	171,072	0	0	0	0	0	750,000	07/31/2024
3310083395		DEERFIELD BEACH	FL		10/10/2024	8.141	194,832	0	0	0	0	0	1,070,000	08/19/2024
3310069255		PORT CHARLOTTE	FL		10/03/2024	8.799	38,132	0	0	0	0	0	780,000	08/10/2024
3310072544		PHILADELPHIA	PA		10/03/2024	9.016	23,781	0	0	0	0	0	245,000	03/18/2024
3310085908		INDIANAPOLIS	IN		10/10/2024	8.925	37,772	0	0	0	0	0	260,000	09/06/2024
3310085917		HOUSTON	TX		10/31/2024	8.834	21,780	0	0	0	0	0	349,000	09/18/2024
3310085918		HOUSTON	TX		10/31/2024	8.869	21,780	0	0	0	0	0	349,000	09/18/2024
3310085919		HOUSTON	TX		10/31/2024	8.834	21,780	0	0	0	0	0	349,000	09/18/2024
3310085921		HOUSTON	TX		10/31/2024	8.834	21,780	0	0	0	0	0	349,000	09/18/2024
3310085922		HOUSTON	TX		10/31/2024	8.834	21,780	0	0	0	0	0	349,000	09/18/2024
3310085923		HOUSTON	TX		10/31/2024	8.834	21,780	0	0	0	0	0	349,000	09/18/2024
3310085946		PHILADELPHIA	PA		10/10/2024	8.771	49,757	0	0	0	0	0	210,000	09/10/2024
3310087745		SAN CLEMENTE	CA		10/23/2024	8.295	285,120	0	0	0	0	0	1,260,000	10/08/2024
3310087762		UNIONDALE	NY		10/31/2024	8.113	161,594	0	0	0	0	0	660,000	10/10/2024
3310087796		DETROIT	MI		10/31/2024	8.645	22,216	0	0	0	0	0	223,000	10/03/2024
3310087810		EAST MCKEESPORT	PA		10/23/2024	8.645	41,184	0	0	0	0	0	170,000	10/07/2024
3310087873		PHILADELPHIA	PA		10/31/2024	8.435	26,249	0	0	0	0	0	395,000	10/01/2024
3310087881		CHICAGO	IL		10/31/2024	7.950	35,527	0	0	0	0	0	320,000	10/08/2024
3310087899		PORT CHESTER	NY		10/31/2024	8.582	321,750	0	0	0	0	0	1,250,000	09/25/2024
3310088364		MOUNT HOLLY	NJ		10/31/2024	8.855	72,706	0	0	0	0	0	275,000	10/11/2024
3310082646		LAKEWOOD	NJ		10/10/2024	8.820	139,343	0	0	0	0	0	1,200,000	07/29/2024
3310082648		LAKEWOOD	NJ		10/10/2024	8.820	134,838	0	0	0	0	0	1,200,000	07/29/2024
3310082651		LAKEWOOD	NJ		10/10/2024	8.820	134,838	0	0	0	0	0	1,200,000	07/29/2024
3310083704		DETROIT	MI		10/03/2024	8.610	18,632	0	0	0	0	0	167,000	08/21/2024
3310083713		CANTON	OH		10/03/2024	8.771	11,484	0	0	0	0	0	125,000	08/06/2024
3310083750		NEW ORLEANS	LA		10/31/2024	9.289	58,218	0	0	0	0	0	330,000	09/06/2024
3310083772		LEHIGH ACRES	FL		10/31/2024	8.666	54,065	0	0	0	0	0	305,000	09/01/2024
3310079529		PHILADELPHIA	PA		10/03/2024	8.148	41,393	0	0	0	0	0	275,000	06/26/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310080706		MONTICELLO	NY		10/03/2024	8.617	46,728	0	0	0	0	0	250,000	07/31/2024
3310084808		WILLIAMSTOWN	NJ		10/03/2024	8.141	159,311	0	0	0	0	0	600,000	09/04/2024
3310084828		MIAMI	FL		10/10/2024	8.610	114,404	0	0	0	0	0	572,000	08/27/2024
3310084831		DIGHTON	MA		10/03/2024	8.666	123,426	0	0	0	0	0	517,000	09/05/2024
3310084838		ALEXANDER CITY	AL		10/03/2024	9.016	25,339	0	0	0	0	0	150,000	09/04/2024
3310084843		LEHIGH ACRES	FL		10/31/2024	8.666	47,240	0	0	0	0	0	288,000	09/12/2024
3310084865		FORT MYERS	FL		10/03/2024	9.289	17,820	0	0	0	0	0	500,000	09/10/2024
3310084899		SEMINOLE	FL		10/03/2024	9.016	102,437	0	0	0	0	0	520,000	09/16/2024
3310084915		JACKSONVILLE	FL		10/10/2024	8.771	74,844	0	0	0	0	0	430,000	09/10/2024
3310076699		HOUSTON	TX		10/03/2024	9.289	92,239	0	0	0	0	0	690,000	05/17/2024
3310076182		BAYONNE CITY	NJ		10/31/2024	9.296	39,501	0	0	0	0	0	1,055,000	05/07/2024
3310085055		HARRISBURG	PA		10/03/2024	8.141	24,502	0	0	0	0	0	125,000	09/10/2024
3310085101		DETROIT	MI		10/23/2024	8.981	12,640	0	0	0	0	0	94,000	09/10/2024
3310085163		DETROIT	MI		10/03/2024	8.981	93,159	0	0	0	0	0	510,000	08/27/2024
3310085178		LOXAHATCHEE	FL		10/10/2024	8.946	174,931	0	0	0	0	0	1,111,000	08/27/2024
3310085273		SOUTH BEND	IN		10/03/2024	8.925	21,344	0	0	0	0	0	104,000	09/05/2024
3310085425		DALLAS	TX		10/23/2024	9.289	87,675	0	0	0	0	0	350,000	09/11/2024
3310085429		LITHONIA	GA		10/23/2024	8.666	69,300	0	0	0	0	0	260,000	09/13/2024
3310085486		SNELLVILLE	GA		10/23/2024	8.666	130,197	0	0	0	0	0	610,000	09/13/2024
3310086876		STATEN ISLAND	NY		10/10/2024	8.673	185,114	0	0	0	0	0	715,000	09/17/2024
3310086912		ELMWOOD PARK	IL		10/10/2024	7.700	83,754	0	0	0	0	0	465,000	09/26/2024
3310086914		STATEN ISLAND	NY		10/10/2024	8.673	177,558	0	0	0	0	0	730,000	09/18/2024
3310086919		FRANKLIN PARK	IL		10/10/2024	8.498	62,410	0	0	0	0	0	365,000	09/26/2024
3310086969		HEMPSTEAD	NY		10/23/2024	8.253	156,816	0	0	0	0	0	650,000	09/25/2024
3310087042		STERLING	CO		10/31/2024	8.645	38,788	0	0	0	0	0	227,500	10/03/2024
3310087071		OCEANPORT	NJ		10/31/2024	8.673	579,419	0	0	0	0	0	3,460,000	09/17/2024
3310086413		HOUSTON	TX		10/23/2024	8.148	323,621	0	0	0	0	0	2,275,000	09/20/2024
3310086428		CLEVELAND	OH		10/23/2024	9.191	60,489	0	0	0	0	0	220,000	09/25/2024
3310086439		OLD FORGE	PA		10/31/2024	8.708	33,908	0	0	0	0	0	245,000	09/09/2024
3310086450		LAKE MARY	FL		10/31/2024	8.582	312,620	0	0	0	0	0	1,240,000	09/20/2024
3310086475		SEYMOUR	IN		10/31/2024	9.023	20,028	0	0	0	0	0	159,000	09/16/2024
3310086499		CARTERSVILLE	GA		10/31/2024	8.323	133,056	0	0	0	0	0	480,000	09/24/2024
3310086574		BRONX	NY		10/31/2024	8.666	304,920	0	0	0	0	0	1,100,000	08/31/2024
3310086596		LONGMONT	CO		10/10/2024	7.940	159,390	0	0	0	0	0	580,000	09/23/2024
3310079899		PHILADELPHIA	PA		10/03/2024	9.086	3,960	0	0	0	0	0	825,000	07/19/2024
3310082568		LAKEWOOD	NJ		10/10/2024	8.820	139,342	0	0	0	0	0	1,200,000	07/29/2024
3310083620		WOODRUFF	SC		10/23/2024	8.771	13,405	0	0	0	0	0	200,000	08/20/2024
3310083669		THE BRONX	NY		10/03/2024	9.002	207,900	0	0	0	0	0	700,000	08/21/2024
3310083684		EAST CHICAGO	IN		10/03/2024	9.016	10,274	0	0	0	0	0	270,000	08/20/2024
3310080429		MIAMI	FL		10/03/2024	9.492	250,973	0	0	0	0	0	2,700,000	07/02/2024
3310081363		JERSEY CITY	NJ		10/31/2024	8.981	117,527	0	0	0	0	0	1,985,000	07/18/2024
3310081365		JERSEY CITY	NJ		10/31/2024	8.981	117,527	0	0	0	0	0	2,045,000	07/18/2024
3310081008		BIRMINGHAM	AL		10/03/2024	8.771	21,735	0	0	0	0	0	150,000	07/29/2024
3310084919		CARLSBAD	CA		10/03/2024	8.428	407,682	0	0	0	0	0	1,550,000	09/07/2024
3310084953		DECATUR	IL		10/10/2024	8.666	29,699	0	0	0	0	0	110,000	09/10/2024
3310084957		PHILADELPHIA	PA		10/23/2024	8.841	64,859	0	0	0	0	0	550,000	09/17/2024
3310084973		DECATUR	IL		10/10/2024	8.666	19,206	0	0	0	0	0	105,000	09/10/2024
3310084993		CENTEREACH	NY		10/03/2024	8.603	162,023	0	0	0	0	0	595,000	09/03/2024
3310085008		KAILUA KONA	HI		10/10/2024	8.148	332,640	0	0	0	0	0	1,200,000	09/11/2024
3310085017		SANTA ROSA BEACH	FL		10/31/2024	9.702	11,029	0	0	0	0	0	545,000	09/06/2024
3310085032		NORTH DINWIDDIE	VA		10/03/2024	8.673	53,856	0	0	0	0	0	255,000	09/09/2024
3310086621		WILMINGTON	DE		10/31/2024	8.582	64,746	0	0	0	0	0	230,000	10/02/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310086642		INDIANAPOLIS	IN		10/31/2024	8.624	44,740	0	0	0	0	0	255,000	10/07/2024
3310086667		HAMPTON	CT		10/31/2024	8.267	79,745	0	0	0	0	0	405,000	09/25/2024
3310086692		PHILADELPHIA	PA		10/10/2024	8.645	90,328	0	0	0	0	0	400,000	09/12/2024
3310082262		CAPE CORAL	FL		10/03/2024	8.666	108,585	0	0	0	0	0	1,475,000	09/09/2024
3310082327		LEHIGH ACRES	FL		10/03/2024	9.289	74,181	0	0	0	0	0	1,080,000	08/27/2024
3310074311		SCRANTON	PA		10/03/2024	8.771	65,166	0	0	0	0	0	379,000	03/21/2024
3310081934		NEWARK	NJ		10/23/2024	8.666	137,174	0	0	0	0	0	800,000	08/28/2024
3310081937		NEWARK	NJ		10/23/2024	8.666	140,758	0	0	0	0	0	800,000	08/28/2024
3310082800		TAVARES	FL		10/31/2024	9.289	118,627	0	0	0	0	0	488,000	08/16/2024
3310086755		HONOLULU	HI		10/31/2024	7.950	433,357	0	0	0	0	0	1,625,000	09/30/2024
3310086791		KENNER	LA		10/10/2024	8.743	63,507	0	0	0	0	0	255,000	09/19/2024
3310086802		NEPTUNE CITY	NJ		10/23/2024	7.700	141,372	0	0	0	0	0	740,000	09/26/2024
3310086825		BRICK	NJ		10/31/2024	8.428	163,845	0	0	0	0	0	585,000	09/30/2024
3300005222		NEW ORLEANS	LA		10/09/2024	9.105	63,324	0	0	0	0	0	455,000	07/17/2024
3300005270		MIAMI	FL		10/09/2024	8.680	303,975	0	0	0	0	0	4,800,000	08/05/2024
3310083222		SACRAMENTO	CA		10/31/2024	8.666	111,180	0	0	0	0	0	1,480,000	08/14/2024
3310084717		COLUMBUS	OH		10/10/2024	8.659	43,481	0	0	0	0	0	211,000	09/04/2024
3310084726		WORTON	MD		10/03/2024	9.016	62,964	0	0	0	0	0	230,000	09/06/2024
3310084732		SAN ANTONIO	TX		10/10/2024	8.666	39,917	0	0	0	0	0	153,000	09/04/2024
3310084755		NORTH BABYLON	NY		10/10/2024	8.302	164,300	0	0	0	0	0	653,000	08/21/2024
3310084769		MUNDELEIN	IL		10/10/2024	8.498	90,920	0	0	0	0	0	330,000	09/04/2024
3310084775		BALTIMORE	MD		10/03/2024	9.366	22,572	0	0	0	0	0	550,000	09/03/2024
3310077833		MYRTLE BEACH	SC		10/03/2024	9.404	74,227	0	0	0	0	0	755,000	06/10/2024
3310079020		DETROIT	MI		10/10/2024	9.016	69,696	0	0	0	0	0	400,000	06/11/2024
3310084035		FOLEY	AL		10/03/2024	8.666	127,512	0	0	0	0	0	460,000	08/26/2024
3310084137		HOUSTON	TX		10/23/2024	8.743	58,625	0	0	0	0	0	305,000	09/24/2024
3310084158		ARLINGTON	MA		10/03/2024	8.771	309,649	0	0	0	0	0	1,420,000	09/05/2024
3310084213		AKRON	OH		10/03/2024	8.148	18,119	0	0	0	0	0	290,000	08/13/2024
3310084778		BALTIMORE	MD		10/03/2024	9.366	20,196	0	0	0	0	0	550,000	09/03/2024
3310086053		ENGLEWOOD	FL		10/31/2024	8.666	78,408	0	0	0	0	0	525,000	09/18/2024
3310086061		PHILADELPHIA	PA		10/23/2024	8.771	38,412	0	0	0	0	0	590,000	08/23/2024
3310086105		MELROSE PARK	IL		10/10/2024	8.666	71,221	0	0	0	0	0	325,000	09/20/2024
3310086130		DALLAS	TX		10/23/2024	8.820	63,872	0	0	0	0	0	814,000	09/20/2024
3310086140		ACWORTH	GA		10/31/2024	9.261	305,009	0	0	0	0	0	2,151,000	09/23/2024
3310086149		BAY SHORE	NY		10/10/2024	8.918	67,320	0	0	0	0	0	558,000	09/20/2024
3310086154		CHICAGO	IL		10/10/2024	8.743	74,753	0	0	0	0	0	305,000	09/19/2024
3310086346		WINTER PARK	FL		10/31/2024	8.666	219,523	0	0	0	0	0	3,750,000	09/19/2024
3310085630		BROWNS MILLS	NJ		10/10/2024	8.771	81,279	0	0	0	0	0	345,000	08/29/2024
3310085646		CAPE CORAL	FL		10/31/2024	8.666	10,217	0	0	0	0	0	580,000	09/15/2024
3310085668		ANCHORAGE	AK		10/23/2024	9.191	55,371	0	0	0	0	0	790,000	09/23/2024
3310085689		PORT JEFFERSON STATI	NY		10/10/2024	8.428	108,702	0	0	0	0	0	600,000	09/10/2024
3310085700		EUCLID	OH		10/10/2024	8.323	28,908	0	0	0	0	0	150,000	09/17/2024
3310085714		MILWAUKEE	WI		10/10/2024	8.771	38,329	0	0	0	0	0	145,000	09/13/2024
3310085716		BERTRAM	TX		10/31/2024	8.841	110,294	0	0	0	0	0	558,000	09/22/2024
3310085849		ALTO	GA		10/31/2024	8.666	85,530	0	0	0	0	0	310,000	09/13/2024
3310087427		EAST ORANGE	NJ		10/23/2024	8.428	154,935	0	0	0	0	0	755,000	09/18/2024
3310087438		CAPE CORAL	FL		10/31/2024	8.673	10,692	0	0	0	0	0	515,000	10/11/2024
3310087476		HAMMOND	IN		10/31/2024	8.666	33,264	0	0	0	0	0	280,000	10/10/2024
3310087576		FRANKLIN	IN		10/31/2024	8.428	60,192	0	0	0	0	0	220,000	10/05/2024
3310087605		DETROIT	MI		10/31/2024	8.743	26,433	0	0	0	0	0	360,000	10/09/2024
3310087622		CLEVELAND	OH		10/23/2024	8.673	71,668	0	0	0	0	0	280,000	09/30/2024
3310087624		CHICAGO	IL		10/31/2024	8.498	62,440	0	0	0	0	0	250,000	10/07/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310087718		CORAM	NY		10/31/2024	8.428	126,720	0	0	0	0	0	670,000	10/03/2024
3310081305		AIKEN	SC		10/31/2024	9.289	22,224	0	0	0	0	0	205,000	08/12/2024
3310082194		PETERSHAM	MA		10/03/2024	8.771	34,056	0	0	0	0	0	441,000	08/01/2024
3300005296		NEWARK	NJ		10/09/2024	8.755	357,706	0	0	0	0	0	1,125,000	07/23/2024
3300005307		WESTFIELD	NJ		10/09/2024	8.830	197,434	0	0	0	0	0	1,375,000	07/29/2024
3300005319		FAYETTEVILLE	NC		10/09/2024	8.680	165,215	0	0	0	0	0	640,000	08/13/2024
3300005325		ORANGE	NJ		10/09/2024	8.755	132,462	0	0	0	0	0	575,000	08/27/2024
3300005336		ROSELLE PARK	NJ		10/09/2024	8.680	112,549	0	0	0	0	0	585,000	08/19/2024
3300005354		NORWALK	CT		10/09/2024	8.755	215,748	0	0	0	0	0	660,000	08/23/2024
3300005356		TRENTON	NJ		10/09/2024	8.730	71,706	0	0	0	0	0	212,500	08/19/2024
3300005393		NEWARK	NJ		10/09/2024	8.355	140,553	0	0	0	0	0	525,000	09/10/2024
3300005408		BROOKLYN	NY		10/09/2024	8.555	1,029,175	0	0	0	0	0	5,550,000	09/13/2024
3300005421		LOS ANGELES	CA		10/09/2024	8.335	376,553	0	0	0	0	0	1,440,000	09/19/2024
3310083099		LIVINGSTON	NJ		10/03/2024	8.666	246,807	0	0	0	0	0	1,840,000	08/09/2024
3310083136		HAMMOND	IN		10/03/2024	8.659	37,692	0	0	0	0	0	262,000	08/16/2024
3310083177		BIRMINGHAM	AL		10/03/2024	8.617	21,780	0	0	0	0	0	175,000	08/14/2024
3310083178		SCOTCH PLAINS	NJ		10/03/2024	8.498	245,916	0	0	0	0	0	1,500,000	08/20/2024
3310083191		CHICAGO	IL		10/03/2024	9.016	5,851	0	0	0	0	0	288,000	08/06/2024
3310075939		HOUSTON	TX		11/21/2024	9.016	393,225	0	0	0	0	0	2,031,000	05/09/2024
3310087814		GLENDALE	NY		11/21/2024	8.253	213,840	0	0	0	0	0	950,000	10/04/2024
3310087838		LAKELAND	FL		11/21/2024	8.428	48,114	0	0	0	0	0	260,000	10/21/2024
3310087914		MORRISTOWN	NJ		11/14/2024	8.428	221,931	0	0	0	0	0	1,150,000	09/20/2024
3310087007		PASADENA	CA		11/14/2024	8.295	338,580	0	0	0	0	0	1,350,000	09/28/2024
3310090086		ELMHURST	NY		11/21/2024	8.582	255,468	0	0	0	0	0	1,603,000	10/10/2024
3310090146		BLUFFTON	SC		11/21/2024	8.428	154,926	0	0	0	0	0	583,000	10/24/2024
3310085719		DELRAY BEACH	FL		11/14/2024	8.323	181,764	0	0	0	0	0	780,000	09/19/2024
3310085727		AKRON	OH		11/21/2024	8.771	21,978	0	0	0	0	0	101,000	09/06/2024
3310085801		MANALAPAN	NJ		11/14/2024	8.666	59,994	0	0	0	0	0	955,000	09/19/2024
3310082119		MONROE	NY		11/14/2024	8.141	106,920	0	0	0	0	0	500,000	08/01/2024
3310086805		IRVINGTON	NJ		11/21/2024	8.428	157,337	0	0	0	0	0	643,000	10/02/2024
3310084658		BROOKLYN	NY		11/14/2024	8.141	475,200	0	0	0	0	0	4,320,000	09/19/2024
3310083432		DETROIT	MI		11/14/2024	9.086	16,335	0	0	0	0	0	115,000	08/07/2024
3310089355		MUNDELEIN	IL		11/14/2024	8.323	74,567	0	0	0	0	0	328,000	10/17/2024
3310089383		BRENTWOOD	NY		11/21/2024	8.428	154,321	0	0	0	0	0	600,000	10/08/2024
3310089555		METAIRIE	LA		11/14/2024	8.743	47,203	0	0	0	0	0	219,000	10/18/2024
3310089592		BROOKLYN	NY		11/21/2024	8.673	190,080	0	0	0	0	0	865,000	10/17/2024
3310089680		PHILADELPHIA	PA		11/21/2024	8.428	84,150	0	0	0	0	0	665,000	10/23/2024
3310089704		PLAINFIELD	NJ		11/21/2024	8.428	213,840	0	0	0	0	0	1,012,000	10/16/2024
3310089706		MILFORD	PA		11/21/2024	8.673	49,282	0	0	0	0	0	250,000	10/17/2024
3310089738		CHICAGO	IL		11/21/2024	8.673	152,064	0	0	0	0	0	810,000	10/16/2024
3310087670		HEMPSTEAD	NY		11/14/2024	8.428	47,520	0	0	0	0	0	975,000	09/27/2024
3310087739		CANTON	OH		11/14/2024	8.841	25,175	0	0	0	0	0	130,000	10/10/2024
3310088049		JOHNSTON	RI		11/14/2024	8.666	69,003	0	0	0	0	0	290,000	10/10/2024
3310088052		HUNTERSVILLE	NC		11/21/2024	9.366	37,343	0	0	0	0	0	375,000	10/10/2024
3310088089		CENTER MORICHES	NY		11/21/2024	8.953	98,470	0	0	0	0	0	910,000	10/03/2024
3310088121		RIO RANCHO	NM		11/14/2024	8.148	76,721	0	0	0	0	0	287,000	10/14/2024
3310088159		EDISON	NJ		11/14/2024	9.296	104,544	0	0	0	0	0	1,075,000	08/26/2024
3310088209		PHILADELPHIA	PA		11/21/2024	8.428	32,818	0	0	0	0	0	205,000	10/24/2024
3310088352		OAKLAND PARK	FL		11/14/2024	8.498	170,016	0	0	0	0	0	620,000	10/18/2024
3310088363		WATERBURY	CT		11/21/2024	7.950	99,891	0	0	0	0	0	420,000	10/15/2024
3300005288		NEW YORK	NY		11/06/2024	8.720	2,364,147	0	0	0	0	0	11,300,000	09/13/2024
3310085388		WASHINGTON TOWNSHIP	NJ		11/21/2024	8.771	78,408	0	0	0	0	0	381,000	08/22/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310085456		BROOKLYN	NY		11/21/2024	8.771	335,898	0	0	0	0	0	1,300,000	09/16/2024
3310085497		MEBANE	NC		11/21/2024	9.296	95,899	0	0	0	0	0	771,000	09/21/2024
3310085115		ST. PETERSBURG	FL		11/14/2024	9.289	52,640	0	0	0	0	0	790,000	09/12/2024
3310089087		ISELIN	NJ		11/21/2024	8.582	213,840	0	0	0	0	0	945,000	10/10/2024
3310089173		PHILADELPHIA	PA		11/14/2024	8.428	54,895	0	0	0	0	0	225,000	10/22/2024
3310089274		VALRICO	FL		11/21/2024	8.428	145,243	0	0	0	0	0	645,000	10/26/2024
3310089275		METAIRIE	LA		11/21/2024	8.666	126,661	0	0	0	0	0	475,000	10/15/2024
3310089321		LANSING	IL		11/21/2024	8.428	39,204	0	0	0	0	0	240,000	10/25/2024
3310089331		MASTIC	NY		11/21/2024	8.428	165,726	0	0	0	0	0	645,000	10/17/2024
3310089336		CARMEL	IN		11/21/2024	8.743	147,490	0	0	0	0	0	638,000	10/26/2024
3310089344		THE BRONX	NY		11/21/2024	8.582	194,238	0	0	0	0	0	729,000	10/16/2024
3310086649		COTO DE CAZA	CA		11/14/2024	8.330	596,822	0	0	0	0	0	2,300,000	09/25/2024
3310086694		HAMMOND	IN		11/14/2024	7.700	31,680	0	0	0	0	0	234,000	09/24/2024
3310086750		SUSSEX	NJ		11/21/2024	8.498	39,998	0	0	0	0	0	625,000	09/27/2024
3310086790		PHILADELPHIA	PA		11/14/2024	8.148	198,752	0	0	0	0	0	803,000	09/30/2024
3310086515		MILLVILLE	NJ		11/21/2024	8.078	35,640	0	0	0	0	0	175,000	09/26/2024
3310086535		JERSEY CITY	NJ		11/21/2024	7.700	268,322	0	0	0	0	0	1,140,000	09/30/2024
3310086585		CHARLOTTE	NC		11/14/2024	8.498	160,696	0	0	0	0	0	2,510,000	09/25/2024
3310086205		LEHIGH ACRES	FL		11/21/2024	9.289	62,385	0	0	0	0	0	310,000	09/23/2024
3310086339		INDIANAPOLIS	IN		11/14/2024	8.666	48,343	0	0	0	0	0	240,000	10/07/2024
3310086443		NORTH BELLMORE	NY		11/21/2024	9.023	156,281	0	0	0	0	0	690,000	10/08/2024
3310087142		DETROIT	MI		11/21/2024	7.760	33,762	0	0	0	0	0	147,000	10/03/2024
3310087313		BELLPORT	NY		11/21/2024	8.666	33,386	0	0	0	0	0	585,000	10/09/2024
3310087328		EAST PATCHOGUE	NY		11/21/2024	8.666	23,017	0	0	0	0	0	585,000	10/09/2024
3310087343		BELLPORT	NY		11/21/2024	8.666	33,386	0	0	0	0	0	585,000	10/09/2024
3310087395		CHARLOTTE	NC		11/14/2024	8.498	183,546	0	0	0	0	0	725,000	10/12/2024
3310087463		SHIRLEY	NY		11/21/2024	8.253	160,380	0	0	0	0	0	610,000	09/30/2024
3310087521		CHICAGO	IL		11/21/2024	8.638	42,466	0	0	0	0	0	295,000	10/04/2024
3310088457		DETROIT	MI		11/14/2024	8.666	73,745	0	0	0	0	0	322,000	10/16/2024
3310088474		ALBANY	NY		11/21/2024	7.920	26,730	0	0	0	0	0	185,000	10/24/2024
3310088533		CHICAGO	IL		11/21/2024	8.148	170,973	0	0	0	0	0	1,600,000	10/18/2024
3310088607		HOUSTON	TX		11/14/2024	7.700	151,114	0	0	0	0	0	530,000	10/17/2024
3310088623		BOISE	ID		11/21/2024	7.950	163,944	0	0	0	0	0	675,000	10/28/2024
3300005326		MIDDLESEX	NJ		11/06/2024	8.845	113,046	0	0	0	0	0	490,000	08/05/2024
3300005334		MELVILLE	NY		11/06/2024	8.665	146,960	0	0	0	0	0	1,300,000	09/04/2024
3300005355		HICKSVILLE	NY		11/06/2024	8.840	218,624	0	0	0	0	0	797,500	09/13/2024
3300005385		SAINT SIMONS ISLAND	GA		11/06/2024	8.720	248,693	0	0	0	0	0	1,425,000	09/18/2024
3310083936		BROOKLYN	NY		11/21/2024	8.673	302,940	0	0	0	0	0	1,450,000	08/16/2024
3310080954		POUGHKEEPSIE	NY		11/21/2024	8.141	511,434	0	0	0	0	0	2,045,000	08/06/2024
3310088931		LEHIGH ACRES	FL		11/14/2024	8.666	46,118	0	0	0	0	0	310,000	10/15/2024
3310088972		TROY	NY		11/21/2024	8.435	43,635	0	0	0	0	0	207,000	09/19/2024
3310088989		LODI	NJ		11/21/2024	8.743	53,460	0	0	0	0	0	195,000	10/25/2024
3310089010		JOHNSTOWN	PA		11/21/2024	8.582	19,008	0	0	0	0	0	133,500	10/28/2024
3310089011		DENVER	CO		11/21/2024	8.428	217,087	0	0	0	0	0	1,000,000	10/23/2024
3310089046		ROSEVILLE	CA		11/21/2024	7.200	67,320	0	0	0	0	0	435,000	10/30/2024
3310089048		SAINT PETERSBURG	FL		11/14/2024	9.289	73,656	0	0	0	0	0	1,023,000	10/26/2024
3310088652		LAWRENCEVILLE	GA		11/14/2024	7.700	97,297	0	0	0	0	0	350,000	10/18/2024
3310088660		SAINT ALBANS	NY		11/21/2024	8.428	192,456	0	0	0	0	0	715,000	10/09/2024
3310088788		LINDENWOLD	NJ		11/14/2024	8.645	83,897	0	0	0	0	0	340,000	10/19/2024
3310088809		CHICAGO	IL		11/14/2024	8.498	61,351	0	0	0	0	0	550,000	10/18/2024
3310088835		PHILADELPHIA	PA		11/21/2024	8.673	22,239	0	0	0	0	0	225,000	10/24/2024
3310088886		WEST BABYLON	NY		11/21/2024	8.253	128,700	0	0	0	0	0	615,000	10/15/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310088911		PHILADELPHIA	PA		11/21/2024	8.428	42,075	0	0	0	0	0	204,000	10/15/2024
3310088929		LEHIGH ACRES	FL		11/14/2024	8.666	51,423	0	0	0	0	0	290,000	10/15/2024
3310084815		WEST SENECA	NY		11/21/2024	8.596	74,844	0	0	0	0	0	370,000	09/05/2024
3300005400		NEW WINDSOR	NY		11/06/2024	8.920	124,144	0	0	0	0	0	490,000	09/20/2024
3300005405		CROTON ON HUDSON	NY		11/06/2024	8.845	296,369	0	0	0	0	0	1,100,000	09/20/2024
3300005406		CROTON ON HUDSON	NY		11/06/2024	8.845	349,516	0	0	0	0	0	1,200,000	09/20/2024
3300005414		NEWBURGH	NY		11/06/2024	8.920	124,415	0	0	0	0	0	440,000	09/27/2024
3300005418		DAVENPORT	FL		11/06/2024	8.845	277,650	0	0	0	0	0	1,840,000	10/01/2024
3300005419		ROSSVILLE	GA		11/06/2024	9.520	56,084	0	0	0	0	0	240,000	09/24/2024
3300005425		DAVENPORT	FL		11/06/2024	8.845	277,650	0	0	0	0	0	1,840,000	10/01/2024
3300005431		LYNDHURST	NJ		11/06/2024	8.665	189,156	0	0	0	0	0	750,000	09/30/2024
3300005466		BLOOMFIELD	NJ		11/06/2024	8.665	198,077	0	0	0	0	0	825,000	10/09/2024
3310082239		ASHEVILLE	NC		11/21/2024	8.666	55,806	0	0	0	0	0	1,010,000	08/15/2024
3310082265		NEW CANAAN	CT		11/21/2024	9.296	366,952	0	0	0	0	0	3,550,000	08/26/2024
3310080820		CHICAGO	IL		11/14/2024	8.141	162,805	0	0	0	0	0	1,125,000	07/19/2024
3310091030		DAUBERVILLE	PA		12/19/2024	8.743	26,075	0	0	0	0	0	245,000	11/19/2024
3310091052		NEWFOUNDLAND	PA		12/05/2024	8.582	18,877	0	0	0	0	0	200,000	10/21/2024
3310091092		MILWAUKEE	WI		12/12/2024	8.428	26,928	0	0	0	0	0	145,000	11/18/2024
3310091104		TEANECK	NJ		12/05/2024	8.428	150,480	0	0	0	0	0	751,000	10/25/2024
3310091137		NORTH MYRTLE BEACH	SC		12/19/2024	8.582	224,532	0	0	0	0	0	810,000	11/12/2024
3310091150		MILWAUKEE	WI		12/30/2024	8.428	42,768	0	0	0	0	0	255,000	11/19/2024
3310091202		ALBUQUERQUE	NM		12/19/2024	7.700	61,063	0	0	0	0	0	285,000	11/23/2024
3310091245		BRENTWOOD	NY		12/19/2024	8.470	174,280	0	0	0	0	0	706,000	11/14/2024
3310085495		GRANBURY	TX		12/19/2024	8.981	34,639	0	0	0	0	0	250,000	09/30/2024
3310089978		COLUMBIA	SC		12/12/2024	8.673	19,800	0	0	0	0	0	148,000	11/13/2024
3310089992		TRUSSVILLE	AL		12/19/2024	8.743	148,995	0	0	0	0	0	575,000	11/14/2024
3310090000		WINSTON-SALEM	NC		12/19/2024	8.666	14,079	0	0	0	0	0	239,400	11/05/2024
3310090001		WINSTON-SALEM	NC		12/19/2024	8.666	8,859	0	0	0	0	0	202,800	11/05/2024
3310090005		NEWARK	NJ		12/05/2024	8.106	127,413	0	0	0	0	0	840,000	11/05/2024
3310090020		LOS ANGELES	CA		12/05/2024	8.295	219,186	0	0	0	0	0	860,000	11/06/2024
3310090030		SPARTANBURG	SC		12/19/2024	7.700	58,379	0	0	0	0	0	1,000,000	11/12/2024
3310090032		POMPANO BEACH	FL		12/19/2024	7.940	70,785	0	0	0	0	0	275,000	07/29/2024
3310088913		DETROIT	MI		12/05/2024	8.743	50,153	0	0	0	0	0	500,000	10/23/2024
3310088919		LEHIGH ACRES	FL		12/12/2024	9.569	24,762	0	0	0	0	0	525,000	10/29/2024
3310088974		ATLANTA	GA		12/12/2024	8.743	55,440	0	0	0	0	0	298,000	10/23/2024
3310077546		FARMINGVILLE	NY		12/12/2024	8.253	167,508	0	0	0	0	0	630,000	11/21/2024
3310080588		BELMONT	NC		12/12/2024	9.289	29,700	0	0	0	0	0	852,000	12/03/2024
3310090827		HOLLAND	MI		12/19/2024	8.428	44,287	0	0	0	0	0	317,000	11/19/2024
3310090834		WOODRIDGE	NY		12/12/2024	8.743	46,332	0	0	0	0	0	280,000	11/21/2024
3310090837		ZANESVILLE	OH		12/19/2024	8.582	48,114	0	0	0	0	0	245,000	11/20/2024
3310090855		ROMEOVILLE	IL		12/19/2024	8.323	79,655	0	0	0	0	0	310,000	11/19/2024
3310090862		GLENWOOD	IL		12/19/2024	8.428	21,780	0	0	0	0	0	150,000	11/19/2024
3310090903		SAN DIEGO	CA		12/19/2024	8.323	356,400	0	0	0	0	0	1,400,000	11/21/2024
3310089712		DETROIT	MI		12/19/2024	8.666	13,860	0	0	0	0	0	132,000	11/12/2024
3310089716		MIAMI	FL		12/30/2024	8.141	62,370	0	0	0	0	0	300,000	11/15/2024
3310089770		CHARLOTTE	NC		12/12/2024	9.625	35,640	0	0	0	0	0	725,000	11/12/2024
3310089777		RANDALLSTOWN	MD		12/19/2024	8.666	62,014	0	0	0	0	0	350,000	11/18/2024
3310089786		CROTON-ON-HUDSON	NY		12/19/2024	8.638	151,470	0	0	0	0	0	680,000	11/05/2024
3310089797		NEW WINDSOR	NY		12/12/2024	7.730	52,272	0	0	0	0	0	365,000	11/05/2024
3310089828		CHICAGO	IL		12/12/2024	8.666	50,982	0	0	0	0	0	240,000	11/13/2024
3310091564		ST LOUIS	MO		12/19/2024	8.582	17,820	0	0	0	0	0	152,000	11/25/2024
3310091583		GARDEN CITY	NY		12/12/2024	8.428	201,722	0	0	0	0	0	855,000	11/18/2024

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3310091609		SARASOTA	FL		12/19/2024	8.470	105,435	0	0	0	0	0	545,000	11/21/2024
3310091631		LINDEN	NJ		12/19/2024	7.700	194,594	0	0	0	0	0	850,000	10/14/2024
3310091632		LAWRENCE	MA		12/12/2024	8.582	167,508	0	0	0	0	0	604,000	11/25/2024
3310091658		POCONO LAKE	PA		12/12/2024	8.673	41,669	0	0	0	0	0	300,000	11/11/2024
3310091677		ELLENWOOD	GA		12/19/2024	7.950	40,630	0	0	0	0	0	175,000	11/29/2024
3310091682		KENNER	LA		12/05/2024	8.743	27,296	0	0	0	0	0	247,000	11/18/2024
3310080910		HIGH POINT	NC		12/05/2024	9.289	25,070	0	0	0	0	0	210,000	07/12/2024
3310086631		HOUSTON	TX		12/12/2024	8.666	39,617	0	0	0	0	0	390,000	09/24/2024
3310089846		JAMESTOWN	NY		12/05/2024	8.428	11,246	0	0	0	0	0	178,000	10/04/2024
3310089874		TOLEDO	OH		12/12/2024	8.428	63,400	0	0	0	0	0	277,000	11/07/2024
3310089927		HAMILTON	NJ		12/12/2024	8.645	58,291	0	0	0	0	0	441,000	10/21/2024
3310089931		WINTER PARK	FL		12/19/2024	9.296	94,466	0	0	0	0	0	1,500,000	11/06/2024
3310089938		CAPE CORAL	FL		12/05/2024	8.673	10,217	0	0	0	0	0	565,000	11/05/2024
3310089939		CAPE CORAL	FL		12/05/2024	8.673	10,692	0	0	0	0	0	577,000	11/05/2024
3310089947		EAST BRUNSWICK	NJ		12/19/2024	8.582	124,071	0	0	0	0	0	620,000	11/14/2024
3310089958		LOS ANGELES	CA		12/30/2024	7.940	231,660	0	0	0	0	0	850,000	11/20/2024
3310090525		BROOKLYN	NY		12/12/2024	8.428	337,757	0	0	0	0	0	1,560,000	11/13/2024
3310090526		SELDEN	NY		12/12/2024	8.253	149,688	0	0	0	0	0	623,000	11/07/2024
3310090529		MASSAPEQUA	NY		12/19/2024	8.253	190,674	0	0	0	0	0	826,000	11/04/2024
3310090535		PLANTATION	FL		12/19/2024	7.700	63,439	0	0	0	0	0	275,000	11/13/2024
3310090578		CAPE CORAL	FL		12/19/2024	8.673	10,692	0	0	0	0	0	470,000	11/14/2024
3310090581		WEST MILFORD	NJ		12/05/2024	8.428	130,086	0	0	0	0	0	815,000	11/11/2024
3310090649		IRVINGTON	NJ		12/12/2024	7.920	101,574	0	0	0	0	0	581,000	11/11/2024
3310090677		DETROIT	MI		12/12/2024	8.470	17,127	0	0	0	0	0	125,000	11/13/2024
3300005492		MIAMI	FL		12/18/2024	8.595	36,362	0	0	0	0	0	500,000	10/24/2024
3300005505		WESTFIELD	NJ		12/18/2024	8.595	324,376	0	0	0	0	0	1,850,000	11/20/2024
3300005516		HOLMDEL	NJ		12/18/2024	8.595	170,456	0	0	0	0	0	2,250,000	10/30/2024
3300005519		FLORHAM PARK	NJ		12/18/2024	8.595	262,195	0	0	0	0	0	1,060,000	11/04/2024
3300005526		TRENTON	NJ		12/18/2024	8.685	52,088	0	0	0	0	0	220,000	10/31/2024
3300005528		CLARK	NJ		12/18/2024	8.595	159,687	0	0	0	0	0	975,000	11/05/2024
3300005530		NEW PROVIDENCE	NJ		12/18/2024	8.595	272,559	0	0	0	0	0	1,525,000	11/07/2024
3300005561		MILFORD	CT		12/18/2024	8.595	113,683	0	0	0	0	0	485,000	11/18/2024
3300005571		SYOSSET	NY		12/18/2024	8.810	365,064	0	0	0	0	0	6,600,000	11/12/2024
3300005589		LAKE WORTH	FL		12/18/2024	8.595	112,060	0	0	0	0	0	525,000	11/26/2024
3310087991		CENTER MORICHES	NY		12/05/2024	8.953	142,808	0	0	0	0	0	893,000	10/03/2024
3310090680		BALTIMORE	MD		12/19/2024	8.323	18,760	0	0	0	0	0	185,000	11/13/2024
3310090716		PHILADELPHIA	PA		12/12/2024	8.666	20,689	0	0	0	0	0	315,000	11/19/2024
3310090728		DECATUR	GA		12/05/2024	8.582	28,215	0	0	0	0	0	150,000	11/15/2024
3310090730		JERSEY CITY	NJ		12/19/2024	8.645	199,287	0	0	0	0	0	1,240,000	11/07/2024
3310090754		PHILADELPHIA	PA		12/12/2024	8.841	27,989	0	0	0	0	0	300,000	11/18/2024
3310090792		DALLAS	GA		12/12/2024	7.950	66,825	0	0	0	0	0	295,000	11/16/2024
3310090809		COTTONWOOD SHORES	TX		12/19/2024	8.841	15,140	0	0	0	0	0	295,000	11/14/2024
3310090811		COTTONWOOD SHORES	TX		12/19/2024	8.841	14,939	0	0	0	0	0	295,000	11/14/2024
3310091693		SMITHTOWN	NY		12/12/2024	8.407	207,900	0	0	0	0	0	750,000	11/22/2024
3310091704		QUEENS	NY		12/12/2024	7.940	160,380	0	0	0	0	0	735,000	11/25/2024
3310091767		NORTH BELLMORE	NY		12/19/2024	8.743	237,006	0	0	0	0	0	1,495,000	11/22/2024
3310091824		BALTIMORE	MD		12/19/2024	8.638	26,730	0	0	0	0	0	142,000	10/08/2024
3310091844		POMONA	NY		12/19/2024	7.700	177,844	0	0	0	0	0	900,000	11/27/2024
3310091865		NEWARK	NJ		12/19/2024	7.920	89,813	0	0	0	0	0	455,000	11/26/2024
3310091900		METAIRIE	LA		12/19/2024	8.743	39,204	0	0	0	0	0	263,000	11/18/2024
3310091920		COMMACK	NY		12/19/2024	8.428	160,380	0	0	0	0	0	620,000	11/22/2024
3310089127		COUNTRYSIDE	IL		12/12/2024	8.428	76,626	0	0	0	0	0	405,000	10/29/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310089150		ALVA	FL		12/12/2024	8.666	22,041	0	0	0	0	0	290,000	10/25/2024
3310089152		LEHIGH ACRES	FL		12/19/2024	8.666	22,869	0	0	0	0	0	290,000	10/27/2024
3310089158		ALVA	FL		12/05/2024	8.666	23,645	0	0	0	0	0	290,000	10/25/2024
3310089180		LEHIGH ACRES	FL		12/05/2024	8.666	35,222	0	0	0	0	0	378,000	10/27/2024
3310089273		CAPE CORAL	FL		12/19/2024	8.673	9,860	0	0	0	0	0	520,000	10/25/2024
3310092039		HILLSIDE	NJ		12/19/2024	8.428	199,030	0	0	0	0	0	788,000	11/22/2024
3310092114		CHICAGO	IL		12/19/2024	7.940	146,520	0	0	0	0	0	740,000	11/19/2024
3310082610		UTICA	NY		12/05/2024	9.016	13,306	0	0	0	0	0	98,000	08/17/2024
3310081083		PENSACOLA	FL		12/05/2024	8.946	41,493	0	0	0	0	0	386,000	07/08/2024
3310080209		GREENVILLE	SC		12/30/2024	8.841	119,156	0	0	0	0	0	2,800,000	10/28/2024
3310083691		LAKEWOOD	NJ		12/12/2024	8.981	35,640	0	0	0	0	0	2,700,000	07/26/2024
3310087014		BRADENTON	FL		12/05/2024	8.491	35,323	0	0	0	0	0	141,000	10/03/2024
3310087064		NEW ORLEANS	LA		12/05/2024	9.499	33,460	0	0	0	0	0	235,000	08/21/2024
3310090037		CLIFTON FORGE	VA		12/19/2024	8.428	8,316	0	0	0	0	0	106,000	11/11/2024
3310090043		WEST BLOOMFIELD TOWN	MI		12/05/2024	8.582	83,754	0	0	0	0	0	445,000	11/09/2024
3310090078		BALTIMORE	MD		12/05/2024	8.148	57,737	0	0	0	0	0	377,000	11/06/2024
3310090085		CALUMET CITY	IL		12/19/2024	8.666	26,532	0	0	0	0	0	175,000	11/07/2024
3310090088		PHILADELPHIA	PA		12/05/2024	8.323	73,418	0	0	0	0	0	320,000	11/06/2024
3310090101		GRIFFITH	IN		12/05/2024	8.666	77,220	0	0	0	0	0	300,000	11/07/2024
3310090109		TRENTON	NJ		12/05/2024	8.855	58,430	0	0	0	0	0	225,000	11/06/2024
3310090904		CHICAGO	IL		12/19/2024	7.940	44,870	0	0	0	0	0	350,000	11/15/2024
3310090922		RICHTON PARK	IL		12/12/2024	8.323	44,479	0	0	0	0	0	195,000	11/19/2024
3310090933		FLOWERY BRANCH	GA		12/19/2024	8.666	79,002	0	0	0	0	0	1,255,000	11/19/2024
3310090939		CAPE CORAL	FL		12/19/2024	8.666	8,176	0	0	0	0	0	385,000	11/18/2024
3310090942		MORICHES	NY		12/12/2024	8.946	93,555	0	0	0	0	0	1,100,000	11/11/2024
3310090943		HIXSON	TN		12/19/2024	9.296	11,405	0	0	0	0	0	510,000	11/15/2024
3310090997		WINFIELD	IL		12/19/2024	8.498	104,861	0	0	0	0	0	475,000	11/15/2024
3310091022		SUFFOLK	VA		12/19/2024	8.428	87,516	0	0	0	0	0	455,000	11/21/2024
3310084861		YOAKUM	TX		12/05/2024	9.016	17,630	0	0	0	0	0	185,000	10/03/2024
3310088163		HEATH	TX		12/19/2024	8.841	34,467	0	0	0	0	0	2,375,000	10/10/2024
3310088203		TOLEDO	OH		12/05/2024	8.323	9,240	0	0	0	0	0	130,000	10/03/2024
3310088204		SHREWSBURY	NJ		12/12/2024	7.940	215,325	0	0	0	0	0	1,070,000	10/25/2024
3310088206		TOLEDO	OH		12/05/2024	8.323	10,164	0	0	0	0	0	150,000	10/03/2024
3310088255		HEMPSTEAD	NY		12/05/2024	8.323	172,601	0	0	0	0	0	690,000	10/18/2024
3310089392		NAPERVILLE	IL		12/05/2024	8.687	133,650	0	0	0	0	0	560,000	10/31/2024
3310089494		LAKE RONKONKOMA	NY		12/12/2024	8.106	152,361	0	0	0	0	0	595,000	11/12/2024
3310089526		ARANSAS PASS	TX		12/05/2024	8.554	26,572	0	0	0	0	0	124,000	11/04/2024
3310089557		CLEVELAND	OH		12/12/2024	8.939	22,047	0	0	0	0	0	178,000	10/30/2024
3310089572		MIRAMAR	FL		12/19/2024	8.428	187,110	0	0	0	0	0	820,000	11/01/2024
3310089581		PALISADES PARK	NJ		12/19/2024	9.296	209,583	0	0	0	0	0	2,860,000	10/22/2024
3300005424		SAINT PETERSBURG	FL		12/18/2024	8.760	67,498	0	0	0	0	0	440,000	09/29/2024
3300005434		SPRING VALLEY	NY		12/18/2024	8.595	228,582	0	0	0	0	0	2,900,000	10/10/2024
3300005459		DELANCO	NJ		12/18/2024	8.595	88,675	0	0	0	0	0	265,000	10/22/2024
3300005462		ENNIS	TX		12/18/2024	8.595	113,998	0	0	0	0	0	705,000	11/19/2024
3310085996		CAPE CORAL	FL		12/19/2024	8.666	12,791	0	0	0	0	0	410,000	09/19/2024
3310087195		BALTIMORE	MD		12/05/2024	7.700	5,913	0	0	0	0	0	182,000	10/07/2024
3310087213		THE BRONX	NY		12/12/2024	8.610	248,169	0	0	0	0	0	1,100,000	09/11/2024
3310084084		MIDWAY	GA		12/19/2024	9.289	9,504	0	0	0	0	0	560,000	10/07/2024
3310083793		FRANKFORT	NY		12/05/2024	8.771	8,910	0	0	0	0	0	140,000	08/12/2024
3310087251		TOLEDO	OH		12/05/2024	8.148	32,076	0	0	0	0	0	160,000	10/01/2024
3310087258		LEHIGH ACRES	FL		12/12/2024	8.666	29,329	0	0	0	0	0	305,000	10/11/2024
3310088274		MONROE	NC		12/12/2024	8.946	17,533	0	0	0	0	0	700,000	10/11/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310088327		NEW PROVIDENCE	NJ		12/05/2024	8.673	213,840	0	0	0	0	0	1,000,000	11/06/2024
3310088328		BRISTOL	PA		12/12/2024	7.700	102,960	0	0	0	0	0	400,000	10/12/2024
3310090220		BALTIMORE	MD		12/19/2024	8.470	47,136	0	0	0	0	0	255,000	10/31/2024
3310090221		QUEENS	NY		12/19/2024	8.582	215,622	0	0	0	0	0	845,000	12/02/2024
3310090239		BIRMINGHAM	MI		12/19/2024	9.289	99,941	0	0	0	0	0	1,545,000	11/19/2024
3310090246		BRICK	NJ		12/05/2024	7.700	112,266	0	0	0	0	0	405,000	11/08/2024
3310090253		EDISON	NJ		12/19/2024	9.702	23,760	0	0	0	0	0	1,600,000	11/11/2024
3310090256		HILLSIDE	IL		12/12/2024	8.428	83,002	0	0	0	0	0	345,000	11/08/2024
3310090310		ELLENWOOD	GA		12/05/2024	9.289	14,256	0	0	0	0	0	850,000	11/13/2024
3310090319		BRIDGEPORT	CT		12/12/2024	7.940	90,882	0	0	0	0	0	520,000	11/15/2024
3310085467		DELRAY BEACH	FL		12/12/2024	8.925	201,960	0	0	0	0	0	730,000	09/13/2024
3310083819		INDIANAPOLIS	IN		12/12/2024	8.848	26,928	0	0	0	0	0	300,000	10/16/2024
3310083890		BROOKLYN	NY		12/05/2024	7.700	304,722	0	0	0	0	0	1,450,000	08/28/2024
3310084984		PITTSBURGH	PA		12/05/2024	8.645	7,920	0	0	0	0	0	201,000	10/03/2024
3310088023		MACON	GA		12/19/2024	9.366	59,400	0	0	0	0	0	266,000	10/15/2024
3310088046		WILLIS	TX		12/19/2024	9.366	37,298	0	0	0	0	0	400,000	11/07/2024
3310088150		ONALASKA	WI		12/05/2024	8.323	83,576	0	0	0	0	0	301,500	10/24/2024
3310088155		PHILADELPHIA	PA		12/12/2024	8.673	31,977	0	0	0	0	0	410,000	10/15/2024
3310085210		NEWARK	NJ		12/05/2024	8.771	8,118	0	0	0	0	0	700,000	07/24/2024
3310085228		PHILADELPHIA	PA		12/05/2024	8.645	41,130	0	0	0	0	0	320,000	09/12/2024
3310088472		ATLANTA	GA		12/05/2024	7.920	11,484	0	0	0	0	0	335,000	10/28/2024
3310089598		OTTAWA	IL		12/12/2024	8.666	30,294	0	0	0	0	0	137,000	11/01/2024
3310089614		MINERAL WELLS	TX		12/05/2024	8.946	26,103	0	0	0	0	0	325,000	09/18/2024
3310089628		STATEN ISLAND	NY		12/19/2024	8.743	158,400	0	0	0	0	0	840,000	11/20/2024
3310091252		MILILANI	HI		12/19/2024	7.950	190,674	0	0	0	0	0	720,000	11/21/2024
3310091283		CLEVELAND	OH		12/19/2024	8.470	60,420	0	0	0	0	0	265,000	11/06/2024
3310091322		TUPELO	MS		12/19/2024	8.673	76,626	0	0	0	0	0	380,000	11/13/2024
3310091350		LANCASTER	SC		12/19/2024	8.645	26,928	0	0	0	0	0	159,000	11/21/2024
3310091379		EAST ORANGE	NJ		12/19/2024	7.700	27,126	0	0	0	0	0	875,000	11/25/2024
3310091409		ROMEOVILLE	IL		12/19/2024	8.323	64,865	0	0	0	0	0	315,000	11/27/2024
3310091416		SOUND BEACH	NY		12/12/2024	8.428	126,522	0	0	0	0	0	558,000	11/12/2024
3310091431		YONKERS	NY		12/12/2024	8.267	212,058	0	0	0	0	0	950,000	10/16/2024
3310089335		BERTRAM	TX		12/12/2024	8.841	47,175	0	0	0	0	0	590,000	11/08/2024
3310089338		CAPE CORAL	FL		12/05/2024	8.673	10,217	0	0	0	0	0	520,000	10/26/2024
3310086099		CHATTANOOGA	TN		12/19/2024	9.296	8,813	0	0	0	0	0	640,000	09/20/2024
3310086134		WYANDANCH	NY		12/05/2024	8.141	178,200	0	0	0	0	0	680,000	09/19/2024
3310089633		ALLENTOWN	PA		12/05/2024	8.673	45,619	0	0	0	0	0	298,000	10/31/2024
3310089667		SMALLWOOD	NY		12/30/2024	8.582	37,382	0	0	0	0	0	235,000	10/20/2024
3310089690		SACRAMENTO	CA		12/12/2024	8.316	83,389	0	0	0	0	0	1,750,000	10/31/2024
3310089707		STONY BROOK	NY		12/30/2024	8.253	140,778	0	0	0	0	0	669,000	10/22/2024
3310089709		RISINGSUN	OH		12/05/2024	8.414	11,583	0	0	0	0	0	161,000	10/28/2024
3310090322		MACON	GA		12/05/2024	8.414	13,991	0	0	0	0	0	112,000	11/12/2024
3310090330		OLDSMAR	FL		12/12/2024	8.148	63,463	0	0	0	0	0	363,300	11/12/2024
3310090386		PACIFIC GROVE	CA		12/19/2024	7.940	579,150	0	0	0	0	0	2,175,000	11/21/2024
3310090402		PHILADELPHIA	PA		12/19/2024	8.582	30,690	0	0	0	0	0	200,000	11/14/2024
3310090405		HOLBROOK	MA		12/12/2024	8.743	133,056	0	0	0	0	0	640,000	11/14/2024
3310090415		FINDLAY	OH		12/19/2024	8.666	19,800	0	0	0	0	0	150,000	11/12/2024
3310090416		ZANESVILLE	OH		12/19/2024	8.645	20,988	0	0	0	0	0	282,500	11/10/2024
3310090423		ROCKY POINT	NY		12/19/2024	8.407	135,432	0	0	0	0	0	629,000	11/03/2024
3310090123		CARLE PLACE	NY		12/19/2024	8.428	174,636	0	0	0	0	0	995,000	11/01/2024
3310087735		SALISBURY	MD		12/05/2024	9.016	4,950	0	0	0	0	0	265,000	08/05/2024
3310086278		LEHIGH ACRES	FL		12/05/2024	8.666	19,248	0	0	0	0	0	305,000	10/13/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310086419		ST. PETERSBURG	FL		12/12/2024	9.296	58,410	0	0	0	0	0	1,135,000	10/01/2024
3310087413		GREAT FALLS	SC		12/05/2024	8.645	16,280	0	0	0	0	0	148,000	10/25/2024
3310087454		ANGLETON	TX		12/05/2024	9.289	10,890	0	0	0	0	0	508,000	10/08/2024
3310087473		CHICAGO	IL		12/05/2024	8.666	27,067	0	0	0	0	0	260,000	10/12/2024
3310081434		BALTIMORE	MD		12/05/2024	8.148	34,452	0	0	0	0	0	540,000	07/31/2024
3310090161		CAPE CORAL	FL		12/05/2024	8.673	10,454	0	0	0	0	0	505,000	11/05/2024
3310090168		ST LOUIS	MO		12/12/2024	8.582	19,332	0	0	0	0	0	89,000	11/12/2024
3310090205		CHICAGO	IL		12/12/2024	8.666	47,401	0	0	0	0	0	300,000	11/07/2024
3310090207		BALTIMORE	MD		12/05/2024	8.148	46,332	0	0	0	0	0	290,000	11/14/2024
3310090211		FRANKLIN	WI		12/12/2024	9.366	98,010	0	0	0	0	0	490,000	11/11/2024
3310084230		ILION	NY		12/12/2024	9.016	13,464	0	0	0	0	0	118,000	09/09/2024
3310087483		PHILADELPHIA	PA		12/05/2024	8.498	24,592	0	0	0	0	0	325,000	11/18/2024
3310087490		HAVELOCK	NC		12/12/2024	8.582	54,722	0	0	0	0	0	230,000	10/03/2024
3310087533		WILLIS	TX		12/19/2024	9.324	34,604	0	0	0	0	0	385,000	10/07/2024
3310090426		PARLIN	NJ		12/19/2024	8.470	137,808	0	0	0	0	0	610,000	10/30/2024
3310090452		FINDLAY	OH		12/19/2024	8.666	19,800	0	0	0	0	0	150,000	11/12/2024
3310090455		FINDLAY	OH		12/19/2024	8.666	2,416	0	0	0	0	0	150,000	11/12/2024
3310090472		PORT CHESTER	NY		12/12/2024	8.582	321,750	0	0	0	0	0	1,250,000	11/22/2024
3310090476		PATERSON	NJ		12/12/2024	8.428	95,040	0	0	0	0	0	598,000	10/25/2024
3310090479		CHATTANOOGA	TN		12/12/2024	9.289	19,620	0	0	0	0	0	427,000	11/13/2024
3310090483		PHILADELPHIA	PA		12/12/2024	8.582	33,264	0	0	0	0	0	185,000	11/14/2024
3310090503		LANSING	IL		12/19/2024	8.428	34,353	0	0	0	0	0	161,000	11/08/2024
3310091440		HACIENDA HEIGHTS	CA		12/12/2024	8.330	320,760	0	0	0	0	0	1,310,000	11/21/2024
3310091452		ORLAND PARK	IL		12/19/2024	8.498	110,484	0	0	0	0	0	500,000	11/08/2024
3310091457		MARIETTA	GA		12/12/2024	7.700	94,149	0	0	0	0	0	317,000	11/20/2024
3310091461		BROOKLYN	NY		12/05/2024	8.428	285,120	0	0	0	0	0	1,300,000	11/19/2024
3310091485		OAKLAND PARK	FL		12/12/2024	8.148	92,228	0	0	0	0	0	527,000	11/25/2024
3310091514		HAMILTON TOWNSHIP	NJ		12/12/2024	7.920	49,896	0	0	0	0	0	225,000	11/19/2024
3310091515		CHICAGO	IL		12/19/2024	8.428	46,332	0	0	0	0	0	270,000	11/22/2024
3310091523		SELDEN	NY		12/19/2024	8.470	161,568	0	0	0	0	0	662,000	11/06/2024
3310089020		PITTSBURGH	PA		12/30/2024	8.428	15,321	0	0	0	0	0	181,000	10/31/2024
3310089122		DETROIT	MI		12/05/2024	8.743	5,093	0	0	0	0	0	195,000	10/17/2024
3310088686		COLONIAL BEACH	VA		12/19/2024	8.722	10,098	0	0	0	0	0	372,000	11/05/2024
3310088834		BAY SHORE	NY		12/19/2024	9.492	20,426	0	0	0	0	0	635,000	11/07/2024
3310088897		PALM BAY	FL		12/19/2024	8.148	16,680	0	0	0	0	0	340,000	10/25/2024
3310088905		MANSFIELD	TX		12/19/2024	10.220	16,258	0	0	0	0	0	405,000	10/25/2024
100044992		IONE	CA		11/19/2020	4.740	161,717	0	(880)	0	0	0	261,250	04/13/2020
100044993		BELTON	SC		11/19/2020	4.000	396,020	0	132	0	0	0	507,300	04/12/2020
100044994		LAWRENCEVILLE	GA		11/19/2020	5.000	83,311	0	100	0	0	0	220,432	07/31/2020
100044997		MIDLOTHIAN	VA		11/19/2020	4.270	116,488	0	(367)	0	0	0	292,892	07/31/2020
100044998		BOONE	NC		11/19/2020	3.500	86,321	0	673	0	0	0	213,750	04/13/2020
100045001		FARMINGTON	NM		11/19/2020	4.500	65,603	0	(373)	0	0	0	152,000	04/12/2020
100045004		JAMUL	CA		11/19/2020	4.000	403,412	0	515	0	0	0	774,250	04/10/2020
100045005		WILMINGTON	DE		11/19/2020	4.875	44,600	0	(435)	0	0	0	142,500	04/10/2020
100045009		MONROE	MI		11/19/2020	5.000	61,350	0	(445)	0	0	0	160,550	04/11/2020
100045014		CAPE CORAL	FL		11/19/2020	2.138	93,983	0	768	0	0	0	214,700	04/13/2020
100045020		LITHIA SPRINGS	GA		11/19/2020	2.000	84,901	0	633	0	0	0	205,105	04/13/2020
100045021		PAULS VALLEY	OK		11/19/2020	8.500	49,102	0	3	0	0	0	111,625	04/12/2020
100045022		THEODORE	AL		11/19/2020	6.875	67,912	0	(734)	0	0	0	104,725	07/31/2020
100045023		OMAHA	NE		11/19/2020	4.750	36,300	0	(254)	0	0	0	146,300	04/10/2020
100045024		LAMBERTVILLE	MI		11/19/2020	6.000	84,240	0	108	0	0	0	165,859	07/31/2020
100045027		PORT SAINT LUCIE	FL		11/19/2020	3.250	67,763	0	549	0	0	0	156,894	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045028		BRUNSWICK	OH		11/19/2020	5.000	62,340	0	1,100	0	0	0	133,000	04/09/2020
100045031		FREDERICKSBURG	VA		11/19/2020	4.500	202,942	0	280	0	0	0	338,407	07/31/2020
100045035		PHOENIX	AZ		11/19/2020	4.000	153,346	0	(231)	0	0	0	308,750	01/28/2020
100045037		PASADENA	CA		11/19/2020	2.000	249,726	0	3,104	0	0	0	941,830	07/31/2020
100045039		HOUSTON	TX		11/19/2020	3.250	85,492	0	372	0	0	0	191,328	07/31/2020
100045040		ALBUQUERQUE	NM		11/19/2020	3.500	95,214	0	1	0	0	0	176,449	07/31/2020
100045041		BETHLEHEM	PA		11/19/2020	3.875	106,357	0	(202)	0	0	0	185,250	04/10/2020
100045747		PENN VALLEY	CA		11/25/2020	5.000	269,533	0	(1,149)	0	0	0	407,550	08/11/2020
100045748		EFFINGHAM	SC		11/25/2020	3.625	73,979	0	116	0	0	0	156,750	08/31/2020
100045752		RANCHO CORDOVA	CA		11/25/2020	6.000	169,610	0	(402)	0	0	0	380,000	08/31/2020
100045754		GRETNA	VA		11/25/2020	3.910	4,814	0	148	0	0	0	55,793	02/18/2020
100045755		MEMPHIS	TN		11/25/2020	4.625	97,217	0	38	0	0	0	110,200	08/31/2020
100045760		SLIDELL	LA		11/25/2020	4.000	267,171	0	562	0	0	0	306,850	08/31/2020
100045763		GREENBRIER	AR		11/25/2020	7.750	40,726	0	(790)	0	0	0	94,672	08/31/2020
100045764		RIDGEFIELD PARK	NJ		11/25/2020	4.000	286,200	0	450	0	0	0	313,500	08/31/2020
100045769		EDINBURG	VA		11/25/2020	7.000	166,843	0	(606)	0	0	0	142,500	08/31/2020
100045770		MIDDLETOWN	OH		11/25/2020	4.000	93,274	0	308	0	0	0	117,800	08/31/2020
100045772		ALLENTOWN	PA		11/25/2020	4.250	52,620	0	(12)	0	0	0	94,763	08/07/2020
100045773		MADISONVILLE	KY		11/25/2020	7.550	79,032	0	172	0	0	0	133,000	08/31/2020
100045777		PIKE RD	AL		11/25/2020	11.210	31,248	0	(93)	0	0	0	29,783	08/31/2020
100045778		RINCON	GA		11/25/2020	3.750	130,157	0	(191)	0	0	0	375,000	11/11/2021
100045780		MIDDLETOWN	MD		11/25/2020	3.375	144,435	0	93	0	0	0	399,000	08/31/2020
100045783		HARRISBURG	NC		11/25/2020	4.875	247,867	0	(775)	0	0	0	366,700	08/31/2020
100045785		SPRING	TX		11/25/2020	4.000	143,105	0	(149)	0	0	0	267,900	08/07/2020
100045786		RUBY	SC		11/25/2020	6.518	42,779	0	(127)	0	0	0	63,175	08/31/2020
100045791		LAKESIDE	CA		11/25/2020	3.875	253,736	0	(329)	0	0	0	489,250	08/31/2020
100045794		SAINT LOUIS	MO		11/25/2020	13.625	33,437	0	(583)	0	0	0	75,810	08/31/2020
100045798		ATLANTA	GA		11/25/2020	4.368	58,521	0	(254)	0	0	0	265,000	11/04/2023
100046451		HERSEY	MI		11/25/2020	4.125	23,709	0	(95)	0	0	0	67,688	08/31/2020
100046452		JOHNSTOWN	PA		11/25/2020	5.000	17,773	0	141	0	0	0	36,100	02/13/2020
100046458		PITTSFIELD	MA		11/25/2020	7.000	108,366	0	(228)	0	0	0	171,000	08/10/2020
100046460		GALVESTON	TX		11/25/2020	2.000	77,784	0	459	0	0	0	228,561	08/05/2020
100046461		PALM HARBOR	FL		11/25/2020	8.775	200,035	0	(351)	0	0	0	197,600	08/31/2020
100046465		COLUMBIA	SC		11/25/2020	7.980	45,557	0	(1,034)	0	0	0	56,858	08/07/2020
100046469		PHOENIX	AZ		11/25/2020	4.875	197,383	0	(742)	0	0	0	337,250	08/07/2020
100046472		ROCKMART	GA		11/25/2020	4.375	112,304	0	1,165	0	0	0	133,950	08/06/2020
100046476		THOUSAND OAKS	CA		11/25/2020	3.750	461,018	0	(2,083)	0	0	0	688,750	08/31/2020
100046478		SAN DIEGO	CA		11/25/2020	4.125	304,345	0	(1,086)	0	0	0	422,750	08/31/2020
100046482		DEKALB	IL		11/25/2020	7.000	75,305	0	(275)	0	0	0	100,700	08/09/2020
100046486		ALSIP	IL		11/25/2020	2.959	102,446	0	286	0	0	0	166,250	08/07/2020
100046487		HOUSTON	TX		11/25/2020	4.000	86,866	0	(119)	0	0	0	160,550	08/31/2020
100046488		PORTLAND	OR		11/25/2020	4.125	180,640	0	(289)	0	0	0	300,200	08/31/2020
100046490		WEST HAMPSTEAD	NY		11/25/2020	4.500	269,922	0	(535)	0	0	0	498,750	08/31/2020
100046493		SCRANTON	PA		11/25/2020	4.125	78,210	0	295	0	0	0	72,200	08/07/2020
100046494		POTTSTOWN	PA		11/25/2020	4.625	368,781	0	(796)	0	0	0	541,500	08/31/2020
100046500		MOBILE	AL		11/25/2020	11.304	121,540	0	98	0	0	0	117,800	08/31/2020
100046504		MIRAMAR	FL		11/25/2020	3.625	169,458	0	(78)	0	0	0	332,500	08/31/2020
100046505		SACRAMENTO	CA		11/25/2020	5.000	260,445	0	(962)	0	0	0	346,750	08/31/2020
100047245		SILVIS	IL		11/20/2020	4.625	90,928	0	(380)	0	0	0	152,000	07/31/2020
100047248		ALSIP	IL		11/20/2020	2.000	104,592	0	1,282	0	0	0	304,000	07/31/2020
100047256		SUMMERVILLE	SC		11/20/2020	3.500	100,084	0	(136)	0	0	0	209,000	07/31/2020
100047259		CERES	CA		11/20/2020	5.250	64,509	0	(962)	0	0	0	275,500	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047265		MOUNT MORRIS	MI		11/20/2020	4.250	143,375	0	(457)	0	0	0	171,000	07/31/2020
100047266		LAKELAND	FL		11/20/2020	6.000	184,897	0	(862)	0	0	0	303,050	07/31/2020
100047274		WYANDOTTE	MI		11/20/2020	4.375	94,375	0	(454)	0	0	0	131,100	07/31/2020
100047280		SOUTHFIELD	MI		11/20/2020	6.375	69,078	0	(1,839)	0	0	0	285,000	07/31/2020
100047282		NEW BERLIN	WI		11/20/2020	5.875	148,944	0	(681)	0	0	0	330,600	07/31/2020
100047290		CATHEDRAL CITY	CA		11/20/2020	6.500	111,709	0	(735)	0	0	0	242,250	07/31/2020
100048025		SNELLVILLE	GA		11/20/2020	4.750	70,129	0	(666)	0	0	0	236,550	07/31/2020
100048028		HEMET	CA		11/20/2020	4.750	170,032	0	(901)	0	0	0	273,600	07/31/2020
100048031		LA GRANGE	CA		11/20/2020	4.375	121,929	0	(848)	0	0	0	242,250	07/31/2020
100048032		PHOENIX	AZ		11/20/2020	4.250	84,470	0	(422)	0	0	0	244,150	07/31/2020
100048034		DENVER	CO		11/20/2020	4.375	95,015	0	(514)	0	0	0	266,594	07/31/2020
100048035		EL CAJON	CA		11/20/2020	5.000	219,103	0	(1,596)	0	0	0	475,000	07/31/2020
100048038		LIVINGSTON	CA		11/20/2020	3.875	123,211	0	(296)	0	0	0	218,405	07/31/2020
100048049		UPPER MARLBORO	MD		11/20/2020	4.000	215,103	0	(460)	0	0	0	318,250	07/31/2020
100048053		NORTH KINGSTOWN	RI		11/20/2020	3.750	115,235	0	(347)	0	0	0	285,000	07/31/2020
100048054		RANDLEMAN	NC		11/20/2020	5.125	67,197	0	(720)	0	0	0	89,348	07/31/2020
100048057		RANCHO CUCAMONGA	CA		11/20/2020	3.875	247,964	0	(833)	0	0	0	439,850	07/31/2020
100048059		OXFORD	AL		11/20/2020	5.875	220,751	0	(935)	0	0	0	323,000	07/31/2020
100048060		LAS VEGAS	NV		11/20/2020	4.250	173,420	0	(782)	0	0	0	260,205	07/31/2020
100048061		BONITA SPRINGS	FL		11/20/2020	5.250	127,030	0	(1,219)	0	0	0	299,250	07/31/2020
100048062		KISSIMMEE	FL		11/20/2020	4.625	105,215	0	(594)	0	0	0	199,500	07/31/2020
100048066		MINNEAPOLIS	MN		11/20/2020	7.375	127,757	0	24	0	0	0	251,750	07/31/2020
100048068		DELANO	CA		11/20/2020	4.500	68,539	0	(502)	0	0	0	213,750	07/31/2020
100048069		MIAMI	FL		11/20/2020	4.500	197,808	0	(865)	0	0	0	321,100	07/31/2020
100048073		HENDERSON	NV		11/20/2020	3.750	269,560	0	(619)	0	0	0	353,400	07/31/2020
100048074		HOMESTEAD	FL		11/20/2020	3.500	118,291	0	(699)	0	0	0	285,000	07/31/2020
100048075		GOFFSTOWN	NH		11/20/2020	3.625	123,399	0	(232)	0	0	0	189,905	07/31/2020
100048758		UPPER MARLBORO	MD		11/20/2020	4.250	170,753	0	(479)	0	0	0	187,150	07/31/2020
100048772		MINNEAPOLIS	MN		11/20/2020	4.000	81,498	0	(426)	0	0	0	237,500	07/31/2020
100048779		RIVIERA BEACH	FL		11/20/2020	4.375	137,889	0	(649)	0	0	0	171,000	07/31/2020
100048781		HOLLYWOOD	FL		11/20/2020	4.625	279,396	0	(1,072)	0	0	0	389,500	07/31/2020
100048787		GERMANTOWN	NY		11/20/2020	7.500	308,404	0	(2,142)	0	0	0	327,750	07/31/2020
100048791		MODESTO	CA		11/20/2020	4.500	120,897	0	(757)	0	0	0	275,500	07/31/2020
100048795		LOS ANGELES	CA		11/20/2020	4.375	228,547	0	(975)	0	0	0	527,250	07/31/2020
100048803		MIAMI	FL		11/20/2020	3.750	119,194	0	(198)	0	0	0	261,250	07/31/2020
100048805		COOLIDGE	AZ		11/20/2020	4.375	224,291	0	(1,615)	0	0	0	220,400	07/31/2020
100048806		BUENA PARK	CA		11/20/2020	3.875	348,069	0	(762)	0	0	0	589,000	07/31/2020
100049482		EMPORIA	KS		11/20/2020	4.375	62,004	0	(381)	0	0	0	109,250	07/31/2020
100049483		MONTCLAIR	CA		11/20/2020	4.500	206,782	0	(978)	0	0	0	407,550	07/31/2020
100049486		RICHMOND	VA		11/20/2020	4.375	96,794	0	(736)	0	0	0	154,850	07/31/2020
100049494		HAVERHILL	MA		11/20/2020	4.375	230,270	0	(1,057)	0	0	0	270,750	07/31/2020
100049497		BROWNSVILLE	TX		11/20/2020	7.875	90,535	0	(1,568)	0	0	0	123,405	07/31/2020
100049502		FOREST GROVE	OR		11/20/2020	4.250	123,170	0	(489)	0	0	0	346,750	07/31/2020
100049504		WARRENTON	VA		11/20/2020	5.000	174,139	0	(1,487)	0	0	0	323,000	07/31/2020
100049506		BATON ROUGE	LA		11/20/2020	6.250	107,462	0	(1,110)	0	0	0	137,750	07/31/2020
100049511		JOLIET	IL		11/20/2020	4.875	187,224	0	(728)	0	0	0	232,750	07/31/2020
100049520		BURTONSVILLE	MD		11/20/2020	3.375	353,720	0	(685)	0	0	0	475,000	07/31/2020
100049524		BRENTWOOD	NY		11/20/2020	3.500	266,052	0	(416)	0	0	0	332,500	07/31/2020
100050231		HIALEAH	FL		11/20/2020	4.375	219,856	0	(773)	0	0	0	318,250	07/31/2020
100050232		MOUNT VERNON	OH		11/20/2020	6.920	64,369	0	(1,095)	0	0	0	77,615	07/31/2020
100050238		GRAHAM	NC		11/20/2020	5.000	73,715	0	(867)	0	0	0	114,000	07/31/2020
100050243		MODESTO	CA		11/20/2020	4.250	196,246	0	(866)	0	0	0	228,000	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050245		WILLOW GROVE	PA		11/20/2020	4.250	182,379	0	(581)	0	0	0	218,500	07/31/2020
100050248		DENVER	CO		11/20/2020	4.750	149,728	0	(1,124)	0	0	0	397,100	07/31/2020
100050250		ADAIRVILLE	KY		11/20/2020	7.250	63,724	0	(628)	0	0	0	104,500	07/31/2020
100050259		NEWARK	NJ		11/20/2020	4.500	265,599	0	(1,637)	0	0	0	546,250	07/31/2020
100050264		OAKLAND	TN		11/20/2020	4.125	136,541	0	(599)	0	0	0	188,100	07/30/2020
100050267		AURORA	CO		11/20/2020	4.875	125,652	0	(1,018)	0	0	0	275,500	07/31/2020
100050275		CONYERS	GA		11/20/2020	3.375	164,297	0	(262)	0	0	0	223,250	07/31/2020
100050279		ALBUQUERQUE	NM		11/20/2020	8.500	82,120	0	(2,934)	0	0	0	209,000	07/31/2020
100057178		BRANFORD	CT		04/29/2021	5.625	131,640	0	(334)	0	0	0	185,000	03/29/2021
100057179		HUNTINGTON BEACH	CA		04/29/2021	4.500	434,442	0	(1,240)	0	0	0	1,500,000	03/30/2021
100057180		ORLANDO	FL		04/29/2021	5.375	221,612	0	(341)	0	0	0	270,000	03/26/2021
100057182		ALTAVISTA	VA		04/29/2021	5.875	178,285	0	(441)	0	0	0	250,000	03/22/2021
100044357		BROWNSTOWN	MI		11/19/2020	8.375	86,224	0	(569)	0	0	0	156,750	11/25/2019
100044360		SPRINGFIELD	OH		11/19/2020	7.375	30,952	0	(417)	0	0	0	35,981	10/29/2019
100044362		MIAMI	FL		11/19/2020	5.000	89,355	0	(482)	0	0	0	265,050	11/26/2019
100044363		MAGNA	UT		11/19/2020	4.750	62,597	0	(381)	0	0	0	251,000	10/05/2018
100044365		SAN JUAN	TX		11/19/2020	3.750	34,101	0	194	0	0	0	100,000	10/31/2019
100044369		CINCINNATI	OH		11/19/2020	5.000	61,083	0	(388)	0	0	0	113,000	10/06/2016
100044373		DALLAS	TX		11/19/2020	4.875	75,579	0	(361)	0	0	0	113,000	05/13/2018
100044376		MARYSVILLE	WA		11/19/2020	7.890	237,339	0	(2,188)	0	0	0	360,000	03/12/2019
100044383		HIGHLAND LAKES	NJ		11/19/2020	4.125	88,132	0	204	0	0	0	165,000	11/01/2019
100044388		YUBA CITY	CA		11/19/2020	4.500	146,343	0	684	0	0	0	220,000	05/08/2018
100044391		NEW CITY	NY		11/19/2020	5.625	355,741	0	(489)	0	0	0	470,000	05/16/2018
100044392		KENT	WA		11/19/2020	4.000	216,498	0	(226)	0	0	0	332,500	05/01/2019
100044394		CORAL SPRINGS	FL		11/19/2020	5.000	224,020	0	(800)	0	0	0	299,250	08/31/2018
100044404		LITTLE ROCK	AR		11/19/2020	9.490	19,302	0	347	0	0	0	22,563	05/10/2019
100044466		FORT WORTH	TX		11/19/2020	6.000	48,331	0	(621)	0	0	0	156,750	07/21/2019
100044470		OAKLAND	NJ		11/19/2020	2.000	146,710	0	1,140	0	0	0	422,750	07/23/2019
100044471		FORT PAYNE	AL		11/19/2020	4.250	75,692	0	(279)	0	0	0	137,750	07/24/2019
100044473		SAINT LOUIS	MO		11/19/2020	7.125	52,287	0	(469)	0	0	0	109,250	07/22/2019
100044476		SIMI VALLEY	CA		11/19/2020	8.125	361,608	0	(52)	0	0	0	356,625	09/05/2019
100044477		LONG BEACH	CA		11/19/2020	4.000	420,617	0	(723)	0	0	0	389,475	09/05/2019
100044478		SOUTH SETAUKET	NY		11/19/2020	2.000	190,384	0	1,563	0	0	0	342,000	07/23/2019
100044479		VAN NUYS AREA	CA		11/19/2020	6.750	558,224	0	(1,400)	0	0	0	504,450	09/05/2019
100044480		SAN ANTONIO	TX		11/19/2020	5.000	234,896	0	(534)	0	0	0	410,400	07/23/2019
100044487		CYPRESS	TX		11/19/2020	6.500	90,468	0	124	0	0	0	269,800	07/20/2019
100044489		PASADENA	CA		11/19/2020	3.625	497,749	0	(633)	0	0	0	696,825	09/05/2019
100044494		SAINT ALBANS	NY		11/19/2020	2.000	189,735	0	1,549	0	0	0	428,400	09/05/2019
100044497		BLUE SPRINGS	MO		11/19/2020	7.750	71,436	0	(1,133)	0	0	0	133,400	06/11/2019
100044505		FORT WORTH	TX		11/19/2020	3.750	77,775	0	(81)	0	0	0	156,750	07/22/2019
100044507		ST CLOUD	FL		11/19/2020	7.625	67,732	0	437	0	0	0	312,550	11/17/2019
100044509		FREMONT	CA		11/19/2020	4.940	1,297,291	0	(4,792)	0	0	0	1,647,063	12/26/2019
100044510		SANTA ROSA	CA		11/19/2020	5.750	187,483	0	340	0	0	0	455,250	12/24/2019
100044516		SHOAL CREEK	AL		11/19/2020	4.625	434,628	0	(1,363)	0	0	0	835,763	09/05/2019
100044518		SAN DIEGO	CA		11/19/2020	4.910	259,932	0	(1,270)	0	0	0	408,500	01/20/2020
100044645		COTTONWOOD	CA		11/19/2020	4.750	286,896	0	(840)	0	0	0	530,000	06/22/2007
100044646		CIRCLE PINES	MN		11/19/2020	6.875	115,753	0	287	0	0	0	325,800	08/08/2019
100044647		SANTA MARIA	CA		11/19/2020	5.130	177,454	0	(628)	0	0	0	365,000	09/09/2005
100044650		SAN JOSE	CA		11/19/2020	7.500	210,121	0	527	0	0	0	821,700	08/06/2019
100044651		RIALTO	CA		11/19/2020	4.500	383,331	0	(773)	0	0	0	437,000	08/01/2019
100044652		BEND	OR		11/19/2020	4.375	173,958	0	(362)	0	0	0	302,000	04/10/2007
100044654		HAWTHORN WOODS	IL		11/19/2020	8.250	192,492	0	847	0	0	0	401,400	08/07/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044655		POWAY	CA		11/19/2020	6.625	198,847	0	808	0	0	0	970,200	08/10/2019
100044656		GLENDALE	AZ		11/19/2020	8.250	119,294	0	357	0	0	0	308,000	11/16/2004
100044664		OKLAHOMA CITY	OK		11/19/2020	5.000	104,873	0	(456)	0	0	0	145,000	05/26/2020
100044665		COOPER CITY	FL		11/19/2020	5.000	229,221	0	(569)	0	0	0	400,000	05/23/2020
100044668		WOODBRIDGE	VA		11/19/2020	7.375	104,565	0	327	0	0	0	354,000	01/03/2005
100044669		COLUMBUS	OH		11/19/2020	6.500	50,818	0	(233)	0	0	0	124,000	07/13/2020
100044673		LAS VEGAS	NV		11/19/2020	4.625	355,152	0	(674)	0	0	0	375,000	05/23/2020
100044676		PROSPECT HEIGHTS	IL		11/19/2020	4.500	544,602	0	(94)	0	0	0	690,000	05/23/2020
100044678		BRIDGEWATER	NJ		11/19/2020	5.000	294,793	0	(764)	0	0	0	339,000	05/22/2020
100044681		RANDOLPH T/O RANDOLPH	NJ		11/19/2020	4.250	221,268	0	533	0	0	0	347,000	07/13/2020
100044682		MIAMI	FL		11/19/2020	5.500	123,249	0	(1,704)	0	0	0	385,000	07/09/2020
100044688		GREEN COVE SPRINGS	FL		11/19/2020	4.000	70,733	0	(109)	0	0	0	244,000	07/10/2020
100044689		ORRVILLE	OH		11/19/2020	6.500	40,515	0	(477)	0	0	0	92,644	07/10/2020
100044692		MIAMI	FL		11/19/2020	5.000	335,004	0	418	0	0	0	270,000	07/10/2020
100044805		TRUSSVILLE	AL		11/19/2020	6.000	207,830	0	(599)	0	0	0	176,000	07/17/2020
100044806		TOPEKA	KS		11/19/2020	3.000	96,896	0	308	0	0	0	180,500	01/07/2020
100044809		COLUMBIA	MO		11/19/2020	4.100	141,736	0	(380)	0	0	0	204,250	04/10/2020
100044811		CARMEL	NY		11/19/2020	3.900	342,619	0	(165)	0	0	0	472,837	07/31/2020
100044812		DELTONA	FL		11/19/2020	4.875	75,452	0	(278)	0	0	0	185,250	04/10/2020
100044814		NORTH HIGHLANDS	CA		11/19/2020	4.875	191,340	0	(959)	0	0	0	259,350	04/10/2020
100044819		EL PASO	TX		11/19/2020	7.250	178,093	0	(614)	0	0	0	165,000	03/16/2020
100044831		CORONA	CA		11/19/2020	4.000	273,670	0	1,645	0	0	0	406,959	07/31/2020
100044832		KENOSHA	WI		11/19/2020	2.000	87,588	0	1,308	0	0	0	199,500	04/10/2020
100044833		DAPHNE	AL		11/19/2020	4.710	92,458	0	(497)	0	0	0	227,050	04/11/2020
100044834		NOVI	MI		11/19/2020	4.625	196,115	0	105	0	0	0	266,756	07/31/2020
100044835		FORT LAUDERDALE	FL		11/19/2020	4.250	44,138	0	(361)	0	0	0	122,550	04/10/2020
100044836		KANSAS CITY	MO		11/19/2020	3.550	52,699	0	(44)	0	0	0	125,959	07/31/2020
100044839		BLAINE	MN		11/19/2020	7.125	90,446	0	204	0	0	0	254,600	04/10/2020
100044841		PHOENIX	AZ		11/19/2020	5.125	103,672	0	(771)	0	0	0	178,600	04/10/2020
100044845		MIAMI	FL		11/19/2020	5.500	423,207	0	(449)	0	0	0	352,000	03/15/2020
100044850		LEEDS	AL		11/19/2020	4.500	53,879	0	(330)	0	0	0	247,000	04/11/2020
100044854		HAYWARD	CA		11/19/2020	4.780	296,893	0	(743)	0	0	0	498,750	04/09/2020
100044855		MIDDLESEX	NC		11/19/2020	2.000	225,168	0	2,146	0	0	0	342,950	01/28/2020
100044859		PARLIER	CA		11/19/2020	3.750	52,535	0	(107)	0	0	0	199,500	04/10/2020
100044860		BROOKLYN	NY		11/19/2020	3.125	269,186	0	564	0	0	0	440,824	07/31/2020
100044862		SARATOGA SPRINGS	NY		11/19/2020	2.000	108,343	0	1,672	0	0	0	280,250	04/11/2020
100045042		FARMINGTON HILLS	MI		11/19/2020	4.500	216,817	0	(711)	0	0	0	285,000	01/28/2020
100045043		HOUSTON	TX		11/19/2020	4.250	80,635	0	1,222	0	0	0	175,750	01/29/2020
100045044		HARVEY	LA		11/19/2020	3.000	74,212	0	228	0	0	0	163,751	07/31/2020
100045046		LOUISVILLE	KY		11/19/2020	4.000	61,063	0	(179)	0	0	0	154,943	07/31/2020
100045048		RANDALLSTOWN	MD		11/19/2020	4.375	94,921	0	(367)	0	0	0	229,875	07/31/2020
100045054		SANFORD	NC		11/19/2020	3.125	78,017	0	163	0	0	0	170,050	01/29/2020
100045057		GOSHEN	IN		11/19/2020	4.000	61,419	0	(180)	0	0	0	146,775	03/03/2020
100045058		OAK LEAF	TX		11/19/2020	3.375	74,798	0	1,128	0	0	0	248,900	01/30/2020
100045059		REEDLEY	CA		11/19/2020	4.490	80,875	0	(354)	0	0	0	226,100	01/29/2020
100045060		LAKE ELSINORE	CA		11/19/2020	5.000	291,702	0	(604)	0	0	0	565,963	04/10/2020
100045064		STATEN ISLAND	NY		11/19/2020	3.750	246,995	0	(262)	0	0	0	432,250	04/11/2020
100045066		WHITE PLAINS	NY		11/19/2020	4.250	327,020	0	4,177	0	0	0	579,500	04/11/2020
100045067		MILWAUKEE	WI		11/19/2020	2.000	82,526	0	1,270	0	0	0	225,000	09/19/2022
100045068		DULUTH	GA		11/19/2020	4.875	345,591	0	(1,432)	0	0	0	996,360	04/10/2020
100045071		WOODSTOCK	GA		11/19/2020	3.375	127,569	0	(13)	0	0	0	321,535	07/31/2020
100045072		HOLLYWOOD	FL		11/19/2020	4.875	257,258	0	1,861	0	0	0	387,600	05/23/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045073		TUCKER	GA		11/19/2020	4.420	56,721	0	(304)	0	0	0	152,000	04/11/2020
100045075		STEVENS POINT	WI		11/19/2020	2.000	86,634	0	841	0	0	0	149,722	07/31/2020
100045078		CHULA VISTA	CA		11/19/2020	4.000	160,612	0	(473)	0	0	0	498,750	04/10/2020
100045079		CRAIG	CO		11/19/2020	3.875	74,610	0	(181)	0	0	0	147,250	04/13/2020
100045090		ORLAND PARK	IL		11/19/2020	3.250	155,702	0	394	0	0	0	270,980	07/31/2020
100045092		YUMA	AZ		11/19/2020	4.125	188,262	0	(374)	0	0	0	427,500	04/10/2020
100045099		PALM BEACH GARDENS	FL		11/19/2020	6.625	303,796	0	1,689	0	0	0	399,000	06/20/2020
100045223		LINCOLN	NE		11/25/2020	8.250	334,311	0	204	0	0	0	431,300	08/08/2020
100045226		WOODBRIDGE	VA		11/25/2020	5.500	215,484	0	(839)	0	0	0	199,500	08/31/2020
100045228		MARSHALLTOWN	IA		11/25/2020	8.220	76,411	0	(106)	0	0	0	102,600	08/31/2020
100045232		WAUCHULA	FL		11/25/2020	4.000	217,477	0	1,141	0	0	0	247,000	08/31/2020
100045234		BERWYN	IL		11/25/2020	2.000	145,779	0	1,111	0	0	0	247,000	08/31/2020
100045238		VICTORIA	TX		11/25/2020	10.491	40,674	0	31	0	0	0	119,700	08/31/2020
100045239		JACKSONVILLE	FL		11/25/2020	4.750	139,343	0	(564)	0	0	0	213,750	08/08/2020
100045241		HICKORY	PA		11/25/2020	3.750	107,549	0	(65)	0	0	0	171,000	08/31/2020
100045247		LANCASTER	PA		11/25/2020	4.875	120,793	0	(497)	0	0	0	190,000	08/31/2020
100045248		PHOENIX	AZ		11/25/2020	3.375	52,969	0	12	0	0	0	247,000	08/07/2020
100045251		SURPRISE	AZ		11/25/2020	3.875	324,239	0	(253)	0	0	0	520,505	08/31/2020
100045254		CLINTON	IA		11/25/2020	4.625	37,683	0	(63)	0	0	0	67,688	08/31/2020
100045255		STANHOPE	NJ		11/25/2020	3.500	216,543	0	725	0	0	0	280,250	08/31/2020
100045257		PARRISH	FL		11/25/2020	12.375	128,538	0	(1,219)	0	0	0	235,125	08/31/2020
100045258		DETROIT	MI		11/25/2020	6.000	28,936	0	(335)	0	0	0	62,273	08/31/2020
100045260		KITTANNING	PA		11/25/2020	4.000	40,637	0	(134)	0	0	0	163,875	08/31/2020
100045261		SPARTANBURG	SC		11/25/2020	9.500	123,458	0	(2,773)	0	0	0	213,750	08/31/2020
100045269		ORLANDO	FL		11/25/2020	5.500	175,220	0	(433)	0	0	0	249,850	08/31/2020
100045270		BLUE RIDGE	GA		11/25/2020	5.000	273,380	0	(486)	0	0	0	313,500	08/31/2020
100045271		NEWPORT	PA		11/25/2020	10.540	100,986	0	(982)	0	0	0	109,250	08/31/2020
100045273		NEW CASTLE	PA		11/25/2020	3.250	51,011	0	511	0	0	0	55,955	08/31/2020
100045274		CHICAGO	IL		11/25/2020	9.875	96,183	0	(1,067)	0	0	0	123,500	08/31/2020
100045277		ARCHER	FL		11/25/2020	4.125	38,792	0	(45)	0	0	0	138,225	08/31/2020
100045393		LOS ALAMITOS	CA		11/25/2020	3.625	600,332	0	(199)	0	0	0	1,046,900	08/31/2020
100045396		LONG ISLAND CITY	NY		11/25/2020	4.375	437,250	0	(1,179)	0	0	0	1,155,200	08/31/2020
100045406		GREENVILLE	TX		11/25/2020	11.207	3,742	0	(308)	0	0	0	67,688	07/03/2018
100045407		HARVEY	LA		11/25/2020	4.250	76,782	0	(174)	0	0	0	107,350	08/31/2020
100045409		ARDMORE	OK		11/25/2020	8.486	40,400	0	(540)	0	0	0	66,785	08/31/2020
100045410		CASSELBERRY	FL		11/25/2020	4.250	161,537	0	55	0	0	0	203,300	08/31/2020
100045413		MOUNT AIRY	NC		11/25/2020	3.500	77,507	0	78	0	0	0	141,550	08/31/2020
100045415		JOHNSON CITY	NY		11/25/2020	9.870	41,476	0	(192)	0	0	0	53,248	08/31/2020
100045417		MCALLEN	TX		11/25/2020	8.960	5,194	0	(423)	0	0	0	147,250	08/31/2020
100045420		LOS ANGELES	CA		11/25/2020	4.930	265,081	0	(1,211)	0	0	0	475,000	08/07/2020
100045423		KAHULUI	HI		11/25/2020	2.000	109,783	0	1,635	0	0	0	131,100	08/31/2020
100045425		TWENTYNINE PALMS	CA		11/25/2020	4.125	37,290	0	(123)	0	0	0	180,500	08/10/2020
100045426		BATON ROUGE	LA		11/25/2020	3.125	12,858	0	50	0	0	0	79,691	08/31/2020
100045435		HARRISBURG	PA		11/25/2020	7.125	21,168	0	70	0	0	0	213,750	08/31/2020
100045436		MALDEN	MA		11/25/2020	5.000	307,319	0	(1,217)	0	0	0	465,500	08/31/2020
100045445		GREENSBORO	NC		11/25/2020	4.000	43,762	0	102	0	0	0	72,200	08/31/2020
100045448		OXFORD	MA		11/25/2020	4.500	258,771	0	(340)	0	0	0	351,500	08/31/2020
100045449		BIRDSBORO	PA		11/25/2020	3.625	90,029	0	51	0	0	0	171,000	08/31/2020
100045450		MOUNT RAINIER	MD		11/25/2020	6.500	290,613	0	(995)	0	0	0	493,050	08/31/2020
100045453		ORANGEBURG	SC		11/25/2020	4.625	99,982	0	53	0	0	0	142,500	08/31/2020
100044414		PETERSBURG	TN		11/19/2020	4.750	57,864	0	(319)	0	0	0	154,850	05/13/2019
100044422		FAYETTEVILLE	GA		11/19/2020	4.345	154,517	0	(323)	0	0	0	179,550	05/09/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044423		SAN FRANCISCO	CA		11/19/2020	3.875	634,298	0	408	0	0	0	1,128,125	04/30/2019
100044424		JACKSONVILLE	FL		11/19/2020	4.625	215,769	0	(479)	0	0	0	230,000	08/21/2019
100044425		CHULA VISTA	CA		11/19/2020	5.750	310,121	0	(676)	0	0	0	401,850	07/28/2019
100044428		SAHUARITA	AZ		11/19/2020	4.000	107,739	0	(102)	0	0	0	160,550	03/30/2018
100044434		MIAMI	FL		11/19/2020	4.750	231,711	0	(556)	0	0	0	351,500	09/14/2018
100044435		COVINA	CA		11/19/2020	5.000	229,420	0	(1,311)	0	0	0	464,550	07/15/2018
100044440		OXNARD	CA		11/19/2020	4.250	205,676	0	(570)	0	0	0	375,250	10/23/2018
100044441		READING	PA		11/19/2020	6.625	36,264	0	(491)	0	0	0	133,000	07/22/2019
100044443		STOCKTON	CA		11/19/2020	4.880	73,238	0	(510)	0	0	0	156,750	08/26/2018
100044444		OCOEE	FL		11/19/2020	5.700	66,768	0	(773)	0	0	0	153,900	08/25/2018
100044446		FREMONT	WI		11/19/2020	3.290	215,767	0	1,312	0	0	0	388,000	08/11/2023
100044451		LOS ANGELES	CA		11/19/2020	8.250	1,725,377	0	3,021	0	0	0	5,013,388	07/24/2019
100044452		LAKE WORTH	FL		11/19/2020	4.000	274,665	0	1,341	0	0	0	365,750	08/23/2018
100044453		CHICAGO	IL		11/19/2020	5.125	215,766	0	314	0	0	0	240,000	04/17/2023
100044457		LYNN	MA		11/19/2020	4.500	151,131	0	(97)	0	0	0	492,200	07/23/2019
100044462		ORLANDO	FL		11/19/2020	4.625	109,149	0	(347)	0	0	0	199,500	07/21/2019
100044463		STATEN ISLAND	NY		11/19/2020	3.500	321,361	0	205	0	0	0	798,000	07/22/2019
100044580		LATHROP	CA		11/19/2020	4.375	174,698	0	(450)	0	0	0	370,000	10/21/2019
100044584		ANTIOCH	TN		11/19/2020	6.750	132,555	0	(1,321)	0	0	0	260,000	10/08/2019
100044586		SAN JOSE	CA		11/19/2020	4.250	210,469	0	(533)	0	0	0	696,350	10/26/2019
100044587		NORRISTOWN	PA		11/19/2020	5.000	162,432	0	(382)	0	0	0	250,000	11/30/2019
100044588		SALINAS	CA		11/19/2020	8.125	233,143	0	387	0	0	0	700,000	10/31/2019
100044589		NORTHVALE	NJ		11/19/2020	3.810	371,339	0	(150)	0	0	0	770,000	12/01/2019
100044593		POLAND	IN		11/19/2020	7.125	32,798	0	78	0	0	0	208,000	09/25/2019
100044600		ONTARIO	CA		11/19/2020	4.625	226,216	0	(540)	0	0	0	451,250	12/04/2019
100044602		CARSON	CA		11/19/2020	4.000	296,113	0	(318)	0	0	0	497,800	12/04/2019
100044609		SAN MARCOS	CA		11/19/2020	3.875	365,908	0	(610)	0	0	0	515,000	10/28/2019
100044614		BALTIMORE	MD		11/19/2020	4.625	114,996	0	(138)	0	0	0	155,000	09/25/2019
100044615		TUTTLE	OK		11/19/2020	5.000	190,293	0	(2,146)	0	0	0	320,000	07/24/2024
100044617		DIAMOND BAR	CA		11/19/2020	3.750	272,116	0	(151)	0	0	0	579,500	12/04/2019
100044622		LOS BANOS	CA		11/19/2020	5.000	108,956	0	(742)	0	0	0	318,000	12/02/2005
100044624		SAN DIEGO	CA		11/19/2020	4.375	201,057	0	(383)	0	0	0	420,000	09/08/2006
100044626		MISSION VIEJO	CA		11/19/2020	4.773	381,331	0	(1,083)	0	0	0	570,000	06/09/2004
100044627		MONCKS CORNER	SC		11/19/2020	5.875	158,396	0	(360)	0	0	0	219,500	12/04/2019
100044629		PACOIMA	CA		11/19/2020	4.375	204,543	0	(593)	0	0	0	450,000	08/27/2007
100044632		HIGH POINT	NC		11/19/2020	5.000	118,534	0	(612)	0	0	0	165,000	04/25/2003
100044757		HOMESTEAD	FL		11/19/2020	5.250	330,509	0	(726)	0	0	0	295,000	03/16/2020
100044759		CITRUS SPRINGS	FL		11/19/2020	6.500	87,506	0	(142)	0	0	0	93,100	03/15/2020
100044762		LAUREL	MD		11/19/2020	4.000	244,384	0	(385)	0	0	0	460,000	07/13/2020
100044767		LOS ANGELES	CA		11/19/2020	4.250	516,023	0	(51)	0	0	0	460,000	07/10/2020
100044769		SOUTH LAKE TAHOE	CA		11/19/2020	5.000	624,408	0	(3,295)	0	0	0	764,000	03/18/2020
100044773		EAST ALTON	IL		11/19/2020	7.250	36,017	0	686	0	0	0	58,900	03/18/2020
100044776		KANSAS CITY	MO		11/19/2020	4.000	70,170	0	(4)	0	0	0	82,650	03/17/2020
100044779		PASADENA	MD		11/19/2020	6.000	322,132	0	(737)	0	0	0	300,000	03/16/2020
100044780		LAWRENCEVILLE	VA		11/19/2020	5.500	106,566	0	(258)	0	0	0	94,050	03/17/2020
100044781		RIVERDALE	MD		11/19/2020	5.500	313,128	0	(1,562)	0	0	0	690,000	03/14/2020
100044786		CARTERET	NJ		11/19/2020	4.500	333,372	0	(280)	0	0	0	305,000	03/16/2020
100044787		DEPTFORD	NJ		11/19/2020	5.000	240,624	0	878	0	0	0	200,000	03/15/2020
100044788		GREENSBORO	NC		11/19/2020	3.000	48,811	0	213	0	0	0	88,350	03/15/2020
100044791		IRVINGTON	NJ		11/19/2020	5.500	92,712	0	(958)	0	0	0	225,000	03/16/2020
100044793		ORMOND BEACH	FL		11/19/2020	5.000	48,556	0	103	0	0	0	171,000	03/16/2020
100044929		SAINT LOUIS	MO		11/19/2020	2.450	121,539	0	839	0	0	0	247,000	04/11/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044933		DESOTO	TX		11/19/2020	4.860	109,418	0	(621)	0	0	0	276,450	01/30/2020
100044934		WAUKEE	IA		11/19/2020	8.250	93,524	0	98	0	0	0	253,650	04/12/2020
100044935		RIVERDALE	GA		11/19/2020	6.250	208,599	0	(1,011)	0	0	0	266,000	04/10/2020
100044940		GEISMAR	LA		11/19/2020	4.810	111,121	0	(620)	0	0	0	213,750	05/23/2020
100044946		LITHONIA	GA		11/19/2020	4.125	66,520	0	1,103	0	0	0	132,050	06/23/2020
100044949		SCHAUMBURG	IL		11/19/2020	2.000	109,298	0	1,379	0	0	0	256,500	04/10/2020
100044951		HOLLYWOOD	FL		11/19/2020	2.000	170,283	0	2,374	0	0	0	297,688	07/31/2020
100044952		OKLAHOMA CITY	OK		11/19/2020	4.625	65,940	0	(489)	0	0	0	180,500	03/05/2020
100044955		KENNESAW	GA		11/19/2020	3.375	97,417	0	21	0	0	0	229,233	07/31/2020
100044960		SILER CITY	NC		11/19/2020	2.000	136,406	0	1,427	0	0	0	296,285	07/31/2020
100044962		LANCASTER	TX		11/19/2020	2.500	78,952	0	475	0	0	0	185,250	04/12/2020
100044972		BALTIMORE	MD		11/19/2020	2.000	81,316	0	1,496	0	0	0	197,298	07/31/2020
100044973		NATIONAL CITY	CA		11/19/2020	5.125	213,959	0	(1,313)	0	0	0	372,145	07/31/2020
100044974		MIAMI	FL		11/19/2020	2.000	125,222	0	1,329	0	0	0	378,100	04/10/2020
100044975		JANESVILLE	WI		11/19/2020	7.500	64,300	0	(656)	0	0	0	109,250	04/10/2020
100044976		FLAT ROCK	MI		11/19/2020	5.000	200,214	0	5,239	0	0	0	322,560	07/31/2020
100044980		GREENFIELD	IN		11/19/2020	2.000	91,632	0	819	0	0	0	236,550	01/30/2020
100044982		JOELTON	TN		11/19/2020	2.000	73,786	0	630	0	0	0	163,400	02/01/2020
100044984		TULARE	CA		11/19/2020	2.097	69,482	0	569	0	0	0	190,000	04/10/2020
100044985		MIAMI	FL		11/19/2020	4.000	147,911	0	(508)	0	0	0	299,250	04/10/2020
100045169		JACKSONVILLE	FL		11/25/2020	5.000	73,490	0	(802)	0	0	0	185,250	08/31/2020
100045171		UPPER MARLBORO	MD		11/25/2020	3.750	256,897	0	387	0	0	0	254,600	08/31/2020
100045174		CALUMET CITY	IL		11/25/2020	5.500	26,407	0	32	0	0	0	72,200	08/31/2020
100045177		PHILADELPHIA	PA		11/25/2020	6.500	107,128	0	(346)	0	0	0	129,200	08/31/2020
100045178		WASHINGTON	DC		11/25/2020	4.375	311,726	0	(527)	0	0	0	365,750	08/31/2020
100045188		GRETHEL	KY		11/25/2020	9.840	7,592	0	6	0	0	0	44,223	05/21/2018
100045190		CHARLOTTE	NC		11/25/2020	4.625	146,076	0	310	0	0	0	209,950	08/31/2020
100045192		AKRON	OH		11/25/2020	3.375	34,328	0	229	0	0	0	50,991	08/31/2020
100045194		GWYNN OAK	MD		11/25/2020	4.000	130,353	0	289	0	0	0	156,750	08/09/2020
100045196		OTTUMWA	IA		11/25/2020	6.000	10,574	0	(116)	0	0	0	83,030	07/26/2019
100045197		NEW CASTLE	DE		11/25/2020	3.500	187,551	0	497	0	0	0	209,000	08/08/2020
100045199		CHESTERTOWN	NY		11/25/2020	5.250	28,757	0	(248)	0	0	0	116,375	08/31/2020
100045200		MORGANTON	NC		11/25/2020	3.500	102,166	0	248	0	0	0	142,500	08/31/2020
100045201		PENNS GROVE	NJ		11/25/2020	5.500	137,505	0	(478)	0	0	0	146,300	08/09/2020
100045202		SAINT LOUIS	MO		11/25/2020	4.375	159,878	0	(414)	0	0	0	304,000	08/31/2020
100045210		LITITZ	PA		11/25/2020	5.375	268,797	0	(939)	0	0	0	313,500	08/31/2020
100045211		BESSEMER	AL		11/25/2020	4.000	92,541	0	(79)	0	0	0	112,575	08/31/2020
100045216		EL CAJON	CA		11/25/2020	4.375	285,175	0	(70)	0	0	0	323,000	08/31/2020
100045218		BEECH CREEK	PA		11/25/2020	11.095	132,092	0	(122)	0	0	0	164,350	08/31/2020
100045219		ORLANDO	FL		11/25/2020	2.000	143,387	0	1,043	0	0	0	213,750	08/06/2020
100045335		WINLOCK	WA		11/25/2020	7.500	88,181	0	(304)	0	0	0	171,000	08/31/2020
100045346		COLLIERVILLE	TN		11/25/2020	6.250	387,908	0	(1,362)	0	0	0	538,650	08/31/2020
100045348		CHATSWORTH	GA		11/25/2020	7.000	35,789	0	(651)	0	0	0	114,000	08/31/2020
100045352		MYRTLE BEACH	SC		11/25/2020	4.875	48,003	0	(325)	0	0	0	147,250	08/31/2020
100045353		HOUMA	LA		11/25/2020	8.500	39,570	0	13	0	0	0	137,750	03/30/2020
100045354		ROMULUS	MI		11/25/2020	5.875	72,998	0	(779)	0	0	0	118,750	08/31/2020
100045355		ALEXANDRIA	VA		11/25/2020	4.000	242,155	0	(321)	0	0	0	327,750	08/06/2020
100045357		KINGSPORT	TN		11/25/2020	5.177	154,734	0	(813)	0	0	0	232,750	08/31/2020
100045361		PROVO	UT		11/25/2020	4.000	125,514	0	(193)	0	0	0	264,091	08/08/2020
100045364		WINSTON SALEM	NC		11/25/2020	4.625	105,510	0	(116)	0	0	0	143,450	08/31/2020
100045374		LOS ANGELES	CA		11/25/2020	7.875	38,020	0	(954)	0	0	0	660,250	08/31/2020
100045387		JACKSONVILLE	FL		11/25/2020	7.500	88,047	0	347	0	0	0	68,590	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045388		RICHMOND	CA		11/25/2020	4.125	357,637	0	(471)	0	0	0	513,000	08/31/2020
100044525		SOUTH SAN FRANCISCO	CA		11/19/2020	7.100	646,060	0	(4,389)	0	0	0	1,173,250	12/04/2019
100044529		MOORESTOWN	NJ		11/19/2020	6.000	398,383	0	(2,828)	0	0	0	579,500	12/27/2019
100044530		PICO RIVERA	CA		11/19/2020	3.250	275,372	0	178	0	0	0	532,000	12/04/2019
100044536		SAN JOSE	CA		11/19/2020	4.940	435,643	0	(1,710)	0	0	0	949,050	01/20/2020
100044538		WAKEFIELD	MA		11/19/2020	3.375	170,021	0	315	0	0	0	521,212	12/04/2019
100044539		SAN JOSE	CA		11/19/2020	4.690	464,509	0	(1,758)	0	0	0	855,000	01/20/2020
100044542		SOUTH SAN FRANCISCO	CA		11/19/2020	8.875	299,026	0	(339)	0	0	0	1,128,125	12/04/2019
100044551		SAN LEANDRO	CA		11/19/2020	4.500	282,611	0	(1,332)	0	0	0	655,500	12/04/2019
100044554		ANTIOCH	CA		11/19/2020	4.250	287,768	0	(697)	0	0	0	475,000	12/23/2019
100044555		CARSON	CA		11/19/2020	4.000	403,982	0	(631)	0	0	0	570,000	12/04/2019
100044557		UPPER MARLBORO	MD		11/19/2020	4.663	62,906	0	(215)	0	0	0	175,750	09/24/2019
100044559		SAN FRANCISCO	CA		11/19/2020	5.750	415,606	0	(2,265)	0	0	0	988,000	10/07/2019
100044563		FREMONT	CA		11/19/2020	3.950	416,459	0	(187)	0	0	0	975,000	11/15/2019
100044567		SEATTLE	WA		11/19/2020	4.625	176,539	0	(779)	0	0	0	478,000	09/25/2019
100044570		LEVITTOWN	PA		11/19/2020	4.750	132,846	0	(299)	0	0	0	185,250	12/04/2019
100044571		ELK GROVE	CA		11/19/2020	4.250	221,527	0	(370)	0	0	0	460,750	12/04/2019
100044573		PITTSBURG	CA		11/19/2020	6.458	362,082	0	(1,365)	0	0	0	525,000	11/18/2019
100044574		BOROUGH OF FAIR LAWN	NJ		11/19/2020	4.000	176,345	0	(326)	0	0	0	310,000	10/29/2019
100044575		DANVILLE	CA		11/19/2020	5.000	487,771	0	(1,385)	0	0	0	855,000	03/28/2020
100044577		TEWKSBURY	MA		11/19/2020	4.500	270,314	0	(494)	0	0	0	390,000	09/28/2019
100044578		BROOKLYN	NY		11/19/2020	4.250	736,682	0	(1,024)	0	0	0	744,000	11/03/2019
100044694		WEST ORANGE	NJ		11/19/2020	5.000	245,566	0	(502)	0	0	0	273,000	07/10/2020
100044695		ELMHURST	IL		11/19/2020	3.250	534,327	0	2,159	0	0	0	789,000	07/10/2020
100044697		CATHEDRAL CITY	CA		11/19/2020	4.750	159,577	0	(6)	0	0	0	410,000	07/10/2020
100044700		FLORAL PARK	NY		11/19/2020	3.375	296,866	0	607	0	0	0	650,000	07/11/2020
100044705		CHANDLER	AZ		11/19/2020	4.500	85,357	0	420	0	0	0	175,000	07/19/2020
100044709		OAK PARK	IL		11/19/2020	6.000	152,222	0	2,641	0	0	0	245,000	07/15/2020
100044711		WOODSTOCK	IL		11/19/2020	5.000	288,443	0	(484)	0	0	0	260,000	07/10/2020
100044714		MERCED	CA		11/19/2020	3.375	133,357	0	66	0	0	0	210,000	07/09/2020
100044715		SUN CITY	CA		11/19/2020	4.375	193,258	0	(288)	0	0	0	345,000	07/10/2020
100044720		JAMAICA	NY		11/19/2020	5.000	509,396	0	(659)	0	0	0	616,000	07/10/2020
100044722		NEW PHILADELPHIA	OH		11/19/2020	5.000	69,420	0	241	0	0	0	62,605	07/14/2020
100044723		MUNHALL	PA		11/19/2020	6.500	46,325	0	(108)	0	0	0	86,640	07/15/2020
100044732		CENTEREACH	NY		11/19/2020	3.875	218,347	0	(593)	0	0	0	350,000	07/10/2020
100044735		FORT WAYNE	IN		11/19/2020	6.500	69,130	0	(268)	0	0	0	129,000	07/13/2020
100044738		DURHAM	NC		11/19/2020	5.000	44,564	0	(124)	0	0	0	120,000	07/10/2020
100044740		CINCINNATI	OH		11/19/2020	3.408	97,276	0	236	0	0	0	225,000	07/10/2020
100044741		NEW ROCHELLE	NY		11/19/2020	4.250	224,276	0	3,107	0	0	0	680,000	07/10/2020
100044743		ROSELLE	NJ		11/19/2020	5.000	186,905	0	(438)	0	0	0	210,000	07/13/2020
100044744		LOS ANGELES	CA		11/19/2020	4.375	531,142	0	(558)	0	0	0	720,000	07/10/2020
100044745		HEMET	CA		11/19/2020	4.000	264,648	0	(328)	0	0	0	495,000	07/13/2020
100044746		JOHNS ISLAND	SC		11/19/2020	5.000	130,315	0	(297)	0	0	0	145,000	07/11/2020
100044747		HOPEWELL JUNCTION	NY		11/19/2020	5.000	319,003	0	7	0	0	0	242,000	07/10/2020
100044864		EASTON	PA		11/19/2020	3.875	95,449	0	(114)	0	0	0	182,629	07/31/2020
100044865		LITHONIA	GA		11/19/2020	8.750	75,972	0	(56)	0	0	0	167,200	04/10/2020
100044869		LODI	WI		11/19/2020	2.240	73,061	0	753	0	0	0	156,750	04/10/2020
100044871		STATEN ISLAND	NY		11/19/2020	4.980	239,666	0	(1,535)	0	0	0	309,895	07/31/2020
100044873		FOLEY	AL		11/19/2020	4.625	52,215	0	(396)	0	0	0	148,698	07/31/2020
100044878		SHELTON	CT		11/19/2020	4.000	107,900	0	(179)	0	0	0	143,446	07/31/2020
100044879		CLOVIS	CA		11/19/2020	5.590	133,826	0	(1,077)	0	0	0	210,900	04/10/2020
100044882		PICO RIVERA	CA		11/19/2020	4.125	209,832	0	1,014	0	0	0	465,500	04/10/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044886		PARK ROW	TX		11/19/2020	2.240	57,178	0	549	0	0	0	156,750	04/11/2020
100044893		OLATHE	KS		11/19/2020	2.000	84,641	0	1,165	0	0	0	161,500	01/28/2020
100044894		JUPITER	FL		11/19/2020	3.450	169,390	0	1,715	0	0	0	235,600	01/28/2020
100044897		DAYTON	OH		11/19/2020	3.970	80,529	0	(270)	0	0	0	196,745	07/31/2020
100044898		OPA LOCKA	FL		11/19/2020	2.000	127,893	0	1,992	0	0	0	212,703	07/31/2020
100044908		PELL CITY	AL		11/19/2020	4.970	50,717	0	(465)	0	0	0	160,550	04/11/2020
100044910		ANTIOCH	IL		11/19/2020	4.375	192,756	0	(663)	0	0	0	261,250	03/10/2020
100044913		LILBURN	GA		11/19/2020	4.940	112,947	0	(823)	0	0	0	242,250	04/13/2020
100044914		LAUDERHILL	FL		11/19/2020	2.000	104,970	0	1,496	0	0	0	343,220	07/31/2020
100044916		TRACY	CA		11/19/2020	4.125	355,630	0	1,318	0	0	0	525,007	07/31/2020
100044917		WINTERSET	IA		11/19/2020	3.375	112,932	0	156	0	0	0	209,000	04/10/2020
100044919		MONROE	NC		11/19/2020	3.000	71,150	0	186	0	0	0	218,500	01/29/2020
100044924		GRANDVILLE	MI		11/19/2020	3.530	131,922	0	20	0	0	0	226,100	04/10/2020
100045105		LAS VEGAS	NV		11/19/2020	2.000	71,124	0	541	0	0	0	196,650	04/11/2020
100045108		MIDDLETON	ID		11/19/2020	3.250	87,150	0	63	0	0	0	237,500	04/13/2020
100045110		SOUTHAMPTON	PA		11/19/2020	4.625	124,259	0	(490)	0	0	0	261,250	06/20/2020
100045114		SAINT LOUIS	MO		11/19/2020	4.250	73,023	0	88	0	0	0	247,000	04/10/2020
100045117		AKRON	OH		11/19/2020	2.000	58,620	0	517	0	0	0	154,166	07/31/2020
100045119		TUCSON	AZ		11/25/2020	3.950	212,931	0	(306)	0	0	0	338,200	08/31/2020
100045125		LINDEN	NC		11/25/2020	3.750	29,865	0	3	0	0	0	121,125	08/31/2020
100045130		WATERTOWN	CT		11/25/2020	4.375	191,035	0	(52)	0	0	0	289,750	08/31/2020
100045135		DAVENPORT	FL		11/25/2020	7.000	213,441	0	1,558	0	0	0	222,300	08/31/2020
100045140		DISTRICT HEIGHTS	MD		11/25/2020	11.750	250,765	0	(1,455)	0	0	0	283,100	08/31/2020
100045141		CAMDEN	SC		11/25/2020	8.250	55,766	0	208	0	0	0	85,000	08/18/2023
100045142		SPRING HILL	FL		11/25/2020	4.375	116,558	0	(98)	0	0	0	209,000	08/31/2020
100045143		PHILADELPHIA	PA		11/25/2020	7.250	90,858	0	(547)	0	0	0	115,900	08/31/2020
100045149		KANSAS CITY	MO		11/25/2020	8.250	48,672	0	(616)	0	0	0	83,933	08/31/2020
100045150		LITTLE FALLS	NY		11/25/2020	4.500	32,492	0	14	0	0	0	118,750	08/31/2020
100045153		ELM CITY	NC		11/25/2020	4.000	48,667	0	1,038	0	0	0	94,763	08/31/2020
100045155		PINEY FLATS	TN		11/25/2020	8.000	26,605	0	165	0	0	0	67,688	08/31/2020
100045157		BIRMINGHAM	AL		11/25/2020	4.875	27,533	0	(56)	0	0	0	128,250	08/31/2020
100045160		WILMINGTON	DE		11/25/2020	2.500	151,738	0	922	0	0	0	247,950	08/31/2020
100045162		CENTRALIA	IL		11/25/2020	10.840	39,343	0	(773)	0	0	0	54,150	08/31/2020
100045163		HOLLIDAY	TX		11/25/2020	9.290	1,471	0	(78)	0	0	0	39,169	02/13/2020
100045164		TOLEDO	OH		11/25/2020	3.875	47,590	0	352	0	0	0	66,695	08/31/2020
100045165		ROSSVILLE	GA		11/25/2020	4.000	40,628	0	(111)	0	0	0	116,850	08/31/2020
100045279		DETROIT	MI		11/25/2020	4.999	63,219	0	(129)	0	0	0	275,500	08/31/2020
100045280		WARM SPRINGS	GA		11/25/2020	7.500	212,847	0	(882)	0	0	0	299,250	08/07/2020
100045281		SAINT LOUIS	MO		11/25/2020	5.125	25,018	0	103	0	0	0	33,393	08/31/2020
100045285		FLINT	MI		11/25/2020	10.560	48,383	0	(300)	0	0	0	45,125	08/31/2020
100045286		SHARON	MA		11/25/2020	5.750	476,994	0	(1,530)	0	0	0	826,500	08/31/2020
100045290		CHIEFLAND	FL		11/25/2020	7.500	44,002	0	(152)	0	0	0	47,381	08/31/2020
100045291		MONUMENT	CO		11/25/2020	3.625	231,043	0	(110)	0	0	0	686,850	08/31/2020
100045293		PHILADELPHIA	PA		11/25/2020	3.875	71,183	0	(101)	0	0	0	147,250	08/07/2020
100045294		CHINQUAPIN	NC		11/25/2020	3.875	29,368	0	(229)	0	0	0	116,850	08/31/2020
100045306		KEYPORT	NJ		11/25/2020	3.500	213,648	0	1,098	0	0	0	227,050	08/31/2020
100045321		AKRON	OH		11/25/2020	4.625	65,446	0	(13)	0	0	0	87,091	08/31/2020
100045323		BALTIMORE	MD		11/25/2020	4.500	108,121	0	(99)	0	0	0	114,000	08/31/2020
100045326		SARANAC	NY		11/25/2020	4.500	929	0	2	0	0	0	63,175	08/31/2020
100045327		MOUNT MORRIS	MI		11/25/2020	4.250	20,376	0	63	0	0	0	34,295	08/31/2020
100045332		DETROIT	MI		11/25/2020	5.875	43,934	0	(291)	0	0	0	50,540	08/31/2020
100045333		SPRINGFIELD	OH		11/25/2020	4.010	54,394	0	388	0	0	0	63,175	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045454		DUBLIN	GA		11/25/2020	10.790	14,841	0	(596)	0	0	0	23,465	08/31/2020
100045455		BIRMINGHAM	AL		11/25/2020	3.875	65,746	0	137	0	0	0	73,103	08/08/2020
100045457		AKRON	OH		11/25/2020	8.990	44,780	0	(520)	0	0	0	45,125	08/31/2020
100045463		PHILADELPHIA	PA		11/25/2020	6.625	123,860	0	302	0	0	0	156,750	08/09/2020
100045468		SEQUIM	WA		11/25/2020	4.000	261,392	0	(469)	0	0	0	365,750	08/11/2020
100045472		BELLEVILLE	IL		11/25/2020	4.375	36,772	0	586	0	0	0	64,078	08/07/2020
100045476		WILLINGBORO TOWNSHIP	NJ		11/25/2020	2.000	31,351	0	341	0	0	0	126,350	08/31/2020
100045477		HOUSTON	TX		11/25/2020	7.750	2,093	0	(101)	0	0	0	131,100	07/26/2019
100045480		MOUNT PROSPECT	IL		11/25/2020	4.750	253,896	0	(376)	0	0	0	342,000	08/31/2020
100045484		BAYVILLE	NY		11/25/2020	4.375	386,950	0	(799)	0	0	0	451,250	08/07/2020
100045488		WENTZVILLE	MO		11/25/2020	4.625	162,518	0	(970)	0	0	0	261,250	08/31/2020
100045492		LAS VEGAS	NV		11/25/2020	4.000	197,757	0	(425)	0	0	0	315,400	08/31/2020
100045495		SAN ANTONIO	TX		11/25/2020	9.900	48,513	0	(772)	0	0	0	76,713	08/31/2020
100045496		HICKORY	NC		11/25/2020	6.000	32,569	0	(169)	0	0	0	118,750	08/31/2020
100045499		YORK	PA		11/25/2020	4.000	77,134	0	(95)	0	0	0	138,700	08/10/2020
100045501		PURCELLVILLE	VA		11/25/2020	2.000	534,373	0	9,628	0	0	0	669,750	08/31/2020
100045505		CHICAGO	IL		11/25/2020	5.000	202,218	0	(765)	0	0	0	162,450	08/31/2020
100045508		WOODRUFF	SC		11/25/2020	5.000	36,623	0	(58)	0	0	0	58,663	08/31/2020
100045509		ST JOSEPH	MO		11/25/2020	5.687	74,619	0	(56)	0	0	0	76,713	08/31/2020
100045510		GEORGETOWN	SC		11/25/2020	7.000	27,904	0	26	0	0	0	49,638	08/31/2020
100045511		ATLANTA	GA		11/25/2020	5.000	102,377	0	(393)	0	0	0	123,500	08/31/2020
100045636		MINNEAPOLIS	MN		11/25/2020	4.125	208,775	0	(342)	0	0	0	342,000	08/31/2020
100045638		SHERIDAN	MI		11/25/2020	6.125	49,411	0	(654)	0	0	0	112,100	08/31/2020
100045640		BROOMALL	PA		11/25/2020	4.000	251,625	0	(304)	0	0	0	356,250	08/07/2020
100045644		CARLSTADT	NJ		11/25/2020	4.875	332,008	0	(843)	0	0	0	380,000	08/31/2020
100045650		VISALIA	CA		11/25/2020	4.375	220,204	0	(527)	0	0	0	251,750	08/04/2020
100045652		CALUMET CITY	IL		11/25/2020	11.750	92,933	0	(524)	0	0	0	82,331	08/31/2020
100045657		SAINT LOUIS	MO		11/25/2020	10.500	79,989	0	403	0	0	0	81,225	08/31/2020
100045666		PERRY	GA		11/25/2020	5.990	70,158	0	(139)	0	0	0	85,738	08/09/2020
100045673		DETROIT	MI		11/25/2020	6.990	24,125	0	50	0	0	0	27,075	08/31/2020
100045674		CEDAR BLUFF	AL		11/25/2020	7.710	21,005	0	(219)	0	0	0	115,900	08/31/2020
100045675		SPRING	TX		11/25/2020	3.500	64,241	0	44	0	0	0	175,750	08/31/2020
100045679		OCEAN CITY	NJ		11/25/2020	4.875	268,858	0	(512)	0	0	0	522,500	08/31/2020
100045680		CHICAGO	IL		11/25/2020	3.430	167,257	0	182	0	0	0	155,800	08/31/2020
100045684		SAN JOSE	CA		11/25/2020	5.000	457,883	0	(970)	0	0	0	1,037,875	08/31/2020
100045686		BUTLER	PA		11/25/2020	4.875	17,328	0	(209)	0	0	0	155,800	08/31/2020
100045687		SOUTH JORDAN	UT		11/25/2020	7.375	35,436	0	(839)	0	0	0	347,377	08/31/2020
100045691		HOBBS	NM		11/25/2020	4.375	66,328	0	(146)	0	0	0	188,100	08/11/2020
100045853		ST. LOUIS	MO		11/25/2020	7.759	18,973	0	(411)	0	0	0	35,198	08/31/2020
100045854		DERRY	NH		11/25/2020	4.000	162,448	0	34	0	0	0	209,000	08/31/2020
100045856		WAYZATA	MN		11/25/2020	4.000	849,303	0	768	0	0	0	950,000	08/06/2020
100045860		MAPLE HEIGHTS	OH		11/25/2020	8.750	64,939	0	470	0	0	0	67,688	08/31/2020
100045861		PHILADELPHIA	PA		11/25/2020	4.250	147,981	0	(471)	0	0	0	256,500	08/31/2020
100045863		OKC	OK		11/25/2020	9.492	71,546	0	(521)	0	0	0	79,420	08/31/2020
100045864		SUMTER	SC		11/25/2020	3.900	21,940	0	31	0	0	0	74,005	08/31/2020
100045866		PHILADELPHIA	PA		11/25/2020	4.500	62,578	0	(123)	0	0	0	106,400	08/31/2020
100045871		FONTANA	CA		11/25/2020	5.000	142,622	0	(518)	0	0	0	437,000	08/31/2020
100045875		PENSACOLA	FL		11/25/2020	4.000	37,653	0	51	0	0	0	65,702	08/31/2020
100045877		SAINT MATTHEWS	SC		11/25/2020	5.000	44,432	0	(87)	0	0	0	175,750	08/31/2020
100045878		GREENVILLE	SC		11/25/2020	4.500	48,018	0	(110)	0	0	0	170,050	08/31/2020
100045881		MONTICELLO	KY		11/25/2020	3.250	18,935	0	370	0	0	0	36,100	08/31/2020
100045886		CHICAGO	IL		11/25/2020	4.750	79,593	0	(559)	0	0	0	304,000	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045891		ROSELLE	IL		11/25/2020	3.875	178,680	0	(92)	0	0	0	270,750	08/31/2020
100045894		RALEIGH	NC		11/25/2020	4.750	205,907	0	(586)	0	0	0	232,750	08/09/2020
100045897		TOLEDO	OH		11/25/2020	3.500	22,215	0	908	0	0	0	34,295	08/31/2020
100045898		CINCINNATI	OH		11/25/2020	8.000	104,871	0	783	0	0	0	118,750	08/31/2020
100045899		DANSVILLE	NY		11/25/2020	1.000	32,316	0	1,064	0	0	0	71,298	08/09/2020
100045900		NEW LONDON	NC		11/25/2020	7.290	175,018	0	(675)	0	0	0	323,000	08/31/2020
100045902		CHARLOTTE	TN		11/25/2020	4.800	34,888	0	(284)	0	0	0	123,500	08/31/2020
100045573		BIRMINGHAM	AL		11/25/2020	3.625	80,200	0	(86)	0	0	0	551,000	08/31/2020
100045575		BLOOMSBURG	PA		11/25/2020	3.375	24,529	0	69	0	0	0	166,250	08/31/2020
100045577		EL PASO	TX		11/25/2020	4.500	47,082	0	(115)	0	0	0	124,545	08/31/2020
100045586		EAST ORANGE	NJ		11/25/2020	4.625	119,180	0	(226)	0	0	0	268,850	08/31/2020
100045588		LANCASTER	SC		11/25/2020	4.000	71,542	0	(47)	0	0	0	122,550	08/31/2020
100045594		CHELSEA	MA		11/25/2020	4.750	192,858	0	(981)	0	0	0	437,000	08/31/2020
100045598		PLAINFIELD	CT		11/25/2020	4.625	113,883	0	10	0	0	0	128,250	08/31/2020
100045599		WEST PALM BEACH	FL		11/25/2020	3.875	102,956	0	(127)	0	0	0	252,700	08/05/2020
100045601		SCHUYLKILL HAVEN	PA		11/25/2020	4.625	43,978	0	39	0	0	0	67,688	08/31/2020
100045606		HOUSTON	TX		11/25/2020	4.750	44,162	0	(235)	0	0	0	209,000	08/31/2020
100045608		WELLINGTON	FL		11/25/2020	7.880	156,645	0	(2,846)	0	0	0	208,050	08/31/2020
100045620		LOS ANGELES	CA		11/25/2020	8.125	320,650	0	3,056	0	0	0	489,250	08/31/2020
100045622		PERRIS	CA		11/25/2020	8.250	212,254	0	1,908	0	0	0	292,600	08/31/2020
100045629		DAWSON	GA		11/25/2020	4.999	44,341	0	(100)	0	0	0	49,638	08/31/2020
100045630		STRATFORD	CT		11/25/2020	4.109	150,274	0	43	0	0	0	148,200	08/31/2020
100045632		CARTERET	NJ		11/25/2020	4.500	289,040	0	2,929	0	0	0	337,250	08/09/2020
100045799		BOCA RATON	FL		11/25/2020	4.000	246,645	0	(179)	0	0	0	342,000	08/31/2020
100045804		LEWIS CENTER	OH		11/25/2020	6.875	125,269	0	(311)	0	0	0	237,500	08/07/2020
100045807		TAUNTON	MA		11/25/2020	4.250	169,445	0	289	0	0	0	266,000	08/31/2020
100045810		CHICAGO	IL		11/25/2020	4.500	119,289	0	(121)	0	0	0	130,150	08/31/2020
100045812		MONROE	NJ		11/25/2020	3.875	391,809	0	(346)	0	0	0	631,750	08/06/2020
100045813		NOTASULGA	AL		11/25/2020	7.999	7,830	0	(311)	0	0	0	58,663	02/11/2020
100045816		ATLANTA	GA		11/25/2020	7.054	71,650	0	(357)	0	0	0	157,700	08/31/2020
100045819		SANDUSKY	OH		11/25/2020	4.000	55,720	0	551	0	0	0	71,749	08/31/2020
100045821		MERRILLVILLE	IN		11/25/2020	3.125	52,916	0	966	0	0	0	72,371	08/31/2020
100045823		NEW DURHAM	NH		11/25/2020	5.228	113,325	0	(752)	0	0	0	218,500	08/31/2020
100045824		MCKINNEY	TX		11/25/2020	4.500	292,595	0	(464)	0	0	0	612,750	08/31/2020
100045825		ELGIN	IL		11/25/2020	4.250	177,755	0	352	0	0	0	190,000	08/31/2020
100045827		LEXINGTON PARK	MD		11/25/2020	2.000	48,326	0	362	0	0	0	171,000	08/31/2020
100045836		HORTON	MI		11/25/2020	5.500	192,948	0	(595)	0	0	0	237,500	08/31/2020
100045842		PALM COAST	FL		11/25/2020	5.750	89,197	0	(351)	0	0	0	213,750	08/31/2020
100045844		FORT MYERS	FL		11/25/2020	5.875	118,433	0	(471)	0	0	0	211,850	08/31/2020
100045845		BAY SHORE	NY		11/25/2020	4.625	246,821	0	(540)	0	0	0	387,600	08/05/2020
100045847		LEVITTOWN	NY		11/25/2020	4.625	236,278	0	(954)	0	0	0	380,000	08/31/2020
100045848		FAIRFIELD	PA		11/25/2020	5.000	144,730	0	(440)	0	0	0	180,500	08/31/2020
100045851		BAYTOWN	TX		11/25/2020	6.521	245,618	0	(611)	0	0	0	308,750	08/09/2020
100045950		GROVER	PA		11/25/2020	9.880	24,785	0	(743)	0	0	0	61,370	09/05/2018
100045951		TOWNSHIP OF MONTCLAIR	NJ		11/25/2020	3.875	414,078	0	(202)	0	0	0	546,250	08/31/2020
100045954		DANVILLE	VA		11/25/2020	6.000	129,019	0	(181)	0	0	0	85,738	08/31/2020
100045955		MASON	OH		11/25/2020	5.375	139,807	0	(517)	0	0	0	304,000	08/31/2020
100045956		HAMLET	NC		11/25/2020	9.840	2,146	0	(219)	0	0	0	54,601	08/31/2020
100045960		WHITEVILLE	NC		11/25/2020	5.500	68,009	0	(133)	0	0	0	61,370	08/31/2020
100045962		COFFEYVILLE	KS		11/25/2020	6.880	19,522	0	269	0	0	0	18,953	08/31/2020
100045964		HENDERSONVILLE	NC		11/25/2020	4.875	174,800	0	(817)	0	0	0	446,500	08/31/2020
100045968		WORCESTER	MA		11/25/2020	4.000	125,995	0	(201)	0	0	0	228,000	08/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045969		ROLLINSFORD	NH		11/25/2020	4.000	132,664	0	(172)	0	0	0	242,250	08/31/2020
100045970		MARLBORO	NJ		11/25/2020	5.250	353,080	0	(1,133)	0	0	0	484,500	08/31/2020
100045971		JONESBORO	GA		11/25/2020	4.000	23,151	0	(63)	0	0	0	118,750	08/31/2020
100045972		NAPLES	FL		11/25/2020	4.625	116,541	0	(338)	0	0	0	232,750	08/31/2020
100045974		WATERBURY	CT		11/25/2020	9.375	119,552	0	(369)	0	0	0	196,650	08/31/2020
100045975		WEST CHESTER	PA		11/25/2020	4.625	279,909	0	(1,071)	0	0	0	445,550	08/31/2020
100045976		SARASOTA	FL		11/25/2020	2.000	112,164	0	905	0	0	0	304,000	08/07/2020
100045977		POWHATAN	VA		11/25/2020	5.000	195,936	0	(740)	0	0	0	251,750	08/31/2020
100045978		OSCEOLA	IN		11/25/2020	4.000	57,204	0	(26)	0	0	0	141,550	08/31/2020
100045988		ATTLEBORO	MA		11/25/2020	3.843	129,863	0	(89)	0	0	0	319,200	08/08/2020
100045992		ALBUQUERQUE	NM		11/25/2020	9.980	546	0	0	0	0	0	94,763	02/07/2020
100045995		LOUISVILLE	KY		11/25/2020	9.130	59,656	0	(531)	0	0	0	68,870	08/31/2020
100045996		MCDONOUGH	GA		11/25/2020	3.125	74,114	0	206	0	0	0	149,150	08/31/2020
100045997		NASHVILLE	TN		11/25/2020	3.400	89,244	0	44	0	0	0	180,500	08/11/2020
100046127		SAINT LOUIS	MO		11/25/2020	5.000	64,722	0	(301)	0	0	0	59,565	08/31/2020
100046128		BURNHAM	IL		11/25/2020	3.875	113,900	0	341	0	0	0	128,250	08/31/2020
100046131		ADAMSVILLE	OH		11/25/2020	7.000	67,986	0	(163)	0	0	0	104,500	08/31/2020
100046134		NEW FLORENCE	PA		11/25/2020	9.350	24,282	0	(5)	0	0	0	27,075	03/14/2017
100046135		MIAMI	FL		11/25/2020	5.500	130,583	0	(687)	0	0	0	357,200	08/31/2020
100046141		CLAYTON	NJ		11/25/2020	4.000	168,304	0	92	0	0	0	180,500	08/31/2020
100046144		TOCCOA	GA		11/25/2020	3.875	128,492	0	(255)	0	0	0	199,500	08/31/2020
100046148		NEWTON	NJ		11/25/2020	4.000	147,420	0	487	0	0	0	162,450	08/31/2020
100046150		WORCESTER	MA		11/25/2020	4.000	182,692	0	(53)	0	0	0	280,250	08/31/2020
100046156		MEMPHIS	TN		11/25/2020	8.000	57,603	0	(151)	0	0	0	57,760	08/31/2020
100046165		HOPEWELL	VA		11/25/2020	8.000	162,521	0	354	0	0	0	119,225	08/31/2020
100046172		KANSAS CITY	MO		11/25/2020	4.640	98,942	0	(246)	0	0	0	142,500	08/07/2020
100046173		BUNA	TX		11/25/2020	13.560	23,556	0	(829)	0	0	0	237,500	08/31/2020
100046175		OGDEN	UT		11/25/2020	10.399	72,596	0	(695)	0	0	0	175,750	08/31/2020
100046176		PHILADELPHIA	PA		11/25/2020	3.125	4,441	0	(112)	0	0	0	85,738	07/27/2019
100046177		LUGOFF	SC		11/25/2020	12.050	2,471	0	(120)	0	0	0	92,958	11/18/2016
100046178		BUCKHANNON	WV		11/25/2020	16.000	5,097	0	(76)	0	0	0	16,245	05/06/2015
100046284		BELOIT	WI		11/25/2020	3.625	47,904	0	84	0	0	0	83,030	08/09/2020
100046285		PLANO	TX		11/25/2020	8.050	55,028	0	(464)	0	0	0	205,960	08/31/2020
100046286		LYNWOOD	CA		11/25/2020	4.000	168,786	0	(326)	0	0	0	693,500	08/31/2020
100046287		FORT WAYNE	IN		11/25/2020	7.500	39,387	0	(74)	0	0	0	41,425	08/31/2020
100046289		SARASOTA	FL		11/25/2020	3.375	19,620	0	42	0	0	0	332,500	08/31/2020
100046292		PENNSAUKEN	NJ		11/25/2020	4.375	90,333	0	(321)	0	0	0	179,550	08/08/2020
100046293		LITHONIA	GA		11/25/2020	4.000	59,333	0	(163)	0	0	0	215,650	08/07/2020
100046294		OLATHE	KS		11/25/2020	4.125	84,147	0	(248)	0	0	0	228,000	08/31/2020
100046296		LAS VEGAS	NV		11/25/2020	4.000	143,551	0	(138)	0	0	0	342,950	08/31/2020
100046300		HAM LAKE	MN		11/25/2020	4.625	258,528	0	(490)	0	0	0	493,525	08/10/2020
100046306		LUMBERTON	NJ		11/25/2020	4.000	135,078	0	753	0	0	0	154,850	08/31/2020
100046307		HIGGINS LAKE	MI		11/25/2020	4.125	22,723	0	(111)	0	0	0	74,908	08/31/2020
100046311		HAGERSTOWN	MD		11/25/2020	7.840	152,185	0	(2,224)	0	0	0	152,000	08/31/2020
100046314		SPRING HILL	KS		11/25/2020	3.875	90,899	0	(145)	0	0	0	185,250	08/31/2020
100046316		ZION	IL		11/25/2020	4.625	110,060	0	324	0	0	0	128,250	08/07/2020
100046320		DE WITT	IA		11/25/2020	8.805	228,453	0	(597)	0	0	0	248,900	08/11/2020
100046321		FLINT	MI		11/25/2020	6.996	41,053	0	(269)	0	0	0	46,930	08/31/2020
100046329		SUMTER	SC		11/25/2020	8.980	5,951	0	(86)	0	0	0	37,905	12/17/2017
100046330		WAUKESHA	WI		11/25/2020	4.250	169,770	0	(243)	0	0	0	232,655	08/07/2020
100046332		PHILADELPHIA	PA		11/25/2020	9.813	23,179	0	(674)	0	0	0	76,713	02/12/2020
100046333		MONTGOMERY	AL		11/25/2020	8.690	51,751	0	(92)	0	0	0	39,710	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046336		SPARTANBURG	SC		11/25/2020	4.250	4,888	0	(46)	0	0	0	135,850	08/31/2020
100046510		SIOUX CITY	IA		11/25/2020	5.875	68,087	0	(306)	0	0	0	94,763	08/31/2020
100046512		BIRMINGHAM	AL		11/25/2020	8.910	39,328	0	(789)	0	0	0	104,500	08/31/2020
100046517		OMAHA	NE		11/25/2020	8.000	57,196	0	(55)	0	0	0	67,688	08/31/2020
100046518		FORT WAYNE	IN		11/25/2020	11.358	98,780	0	69	0	0	0	131,575	08/31/2020
100046519		DECATUR	GA		11/25/2020	4.380	92,577	0	(202)	0	0	0	125,400	08/09/2020
100046520		BENICIA	CA		11/25/2020	4.375	338,459	0	(1,120)	0	0	0	460,750	08/31/2020
100046526		JACKSBORO	TN		11/25/2020	9.430	10,772	0	(261)	0	0	0	18,953	01/23/2019
100046528		BURLINGTON	KY		11/25/2020	3.250	27,203	0	75	0	0	0	238,450	08/07/2020
100046529		LATHROP	CA		11/25/2020	5.125	380,336	0	915	0	0	0	428,450	08/31/2020
100046530		SAN JOSE	CA		11/25/2020	4.280	312,932	0	(683)	0	0	0	665,000	08/31/2020
100046531		PORT WASHINGTON	NY		11/25/2020	4.000	460,172	0	(750)	0	0	0	807,500	08/31/2020
100046542		LAUREL	MD		11/25/2020	4.875	167,593	0	(689)	0	0	0	596,600	08/07/2020
100046544		MACON	GA		11/25/2020	4.000	60,972	0	(65)	0	0	0	118,750	08/11/2020
100046546		COLUMBIA	SC		11/25/2020	4.375	61,259	0	(78)	0	0	0	114,000	08/07/2020
100046547		BECHTELSVILLE	PA		11/25/2020	4.000	213,640	0	(244)	0	0	0	332,500	08/31/2020
100046548		PULASKI	VA		11/25/2020	6.875	4,562	0	(17)	0	0	0	88,445	08/31/2020
100046554		MINDEN	LA		11/25/2020	11.750	48,024	0	(526)	0	0	0	86,640	08/31/2020
100046555		CHESTER	SC		11/25/2020	12.500	45,581	0	(889)	0	0	0	52,345	08/31/2020
100046556		CAMBRIA	WI		11/25/2020	8.500	35,982	0	(715)	0	0	0	101,650	08/31/2020
100046557		ANTIOCH	TN		11/25/2020	6.875	87,753	0	(301)	0	0	0	242,250	08/31/2020
100046661		JACKSONVILLE	FL		11/25/2020	3.650	28,095	0	315	0	0	0	57,760	08/31/2020
100046664		MC CLOUD	CA		11/25/2020	3.500	300,714	0	174	0	0	0	356,250	08/11/2020
100046665		MONTGOMERY	AL		11/25/2020	6.000	76,880	0	24	0	0	0	80,323	08/31/2020
100046666		COLUMBUS	OH		11/25/2020	8.340	62,319	0	(845)	0	0	0	60,468	08/31/2020
100046669		RICHMOND	KY		11/25/2020	5.375	118,325	0	(1,068)	0	0	0	399,000	08/31/2020
100046672		ALGONQUIN	IL		11/25/2020	7.125	30,428	0	(773)	0	0	0	155,800	08/31/2020
100046675		KINGMAN	AZ		11/25/2020	6.750	76,370	0	(1,006)	0	0	0	132,050	08/31/2020
100046681		FLORENCE	SC		11/25/2020	7.250	18,765	0	(542)	0	0	0	128,250	08/31/2020
100046684		BAY CITY	MI		11/25/2020	7.250	9,290	0	(227)	0	0	0	55,955	07/29/2019
100046687		HOWARD CITY	MI		11/25/2020	4.750	79,844	0	(219)	0	0	0	115,425	08/31/2020
100046689		WINSTON SALEM	NC		11/25/2020	3.875	52,133	0	202	0	0	0	76,713	08/31/2020
100046690		FORT WORTH	TX		11/25/2020	6.480	52,508	0	(200)	0	0	0	169,100	08/31/2020
100046691		CASCADE	VA		11/25/2020	4.125	54,097	0	(129)	0	0	0	75,810	08/08/2020
100046708		HARTFORD	CT		11/20/2020	7.500	80,908	0	(1,462)	0	0	0	201,756	07/31/2020
100046901		MILFORD	PA		11/20/2020	4.000	64,532	0	(5)	0	0	0	197,600	07/31/2020
100045513		BOUND BROOK	NJ		11/25/2020	4.750	134,877	0	(519)	0	0	0	261,250	08/31/2020
100045515		ALABASTER	AL		11/25/2020	5.125	177,219	0	(652)	0	0	0	304,000	08/31/2020
100045516		CINCINNATI	OH		11/25/2020	6.880	117,467	0	(256)	0	0	0	144,400	08/31/2020
100045518		WASHINGTON	DC		11/25/2020	4.875	278,082	0	(725)	0	0	0	703,000	08/31/2020
100045520		CHICAGO	IL		11/25/2020	2.099	139,388	0	1,582	0	0	0	253,000	07/07/2023
100045525		HOPE MILLS	NC		11/25/2020	11.990	33,107	0	(146)	0	0	0	66,785	08/31/2020
100045527		DISTRICT HEIGHTS	MD		11/25/2020	4.375	155,023	0	(306)	0	0	0	290,700	08/31/2020
100045533		SNELLVILLE	GA		11/25/2020	4.250	237,425	0	(80)	0	0	0	261,250	08/31/2020
100045534		CHARDON	OH		11/25/2020	7.730	117,413	0	(1,348)	0	0	0	155,800	08/31/2020
100045550		ELGIN	IL		11/25/2020	4.000	151,998	0	(128)	0	0	0	207,100	08/05/2020
100045556		MOOSIC	PA		11/25/2020	7.100	151,764	0	(410)	0	0	0	175,000	01/27/2022
100045558		SAN JOSE	CA		11/25/2020	4.375	348,041	0	1,656	0	0	0	674,500	08/31/2020
100045560		PITTSBURG	CA		11/25/2020	3.250	371,994	0	1,773	0	0	0	474,050	08/08/2020
100045561		BALTIMORE	MD		11/25/2020	4.500	90,534	0	37	0	0	0	166,250	08/31/2020
100045565		ANDREWS	SC		11/25/2020	9.190	46,877	0	(69)	0	0	0	46,100	11/21/2022
100045567		OAK VIEW	CA		11/25/2020	3.750	413,318	0	1,940	0	0	0	699,000	04/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045569		BREMERTON	WA		11/25/2020	3.750	361,918	0	105	0	0	0	407,550	08/07/2020
100045570		COARSEGOLD	CA		11/25/2020	2.000	202,893	0	1,949	0	0	0	256,500	08/31/2020
100045693		BREAUX BRIDGE	LA		11/25/2020	7.250	8,109	0	(225)	0	0	0	59,565	07/28/2019
100045694		HOWELL	NJ		11/25/2020	5.000	246,419	0	(743)	0	0	0	313,500	08/31/2020
100045695		FRANKLIN PARK	NJ		11/25/2020	3.250	214,033	0	467	0	0	0	304,000	08/31/2020
100045697		RALEIGH	NC		11/25/2020	3.375	176,171	0	5	0	0	0	223,250	08/31/2020
100045701		IRONTON	MN		11/25/2020	3.625	41,398	0	27	0	0	0	109,250	08/31/2020
100045702		PATERSON	NJ		11/25/2020	5.125	191,532	0	(1,020)	0	0	0	285,000	08/31/2020
100045706		BURLINGAME	KS		11/25/2020	4.250	52,038	0	(119)	0	0	0	101,650	08/31/2020
100045708		CHICAGO	IL		11/25/2020	2.000	75,274	0	872	0	0	0	152,000	08/31/2020
100045709		NEW CASTLE	PA		11/25/2020	11.953	38,001	0	(1,228)	0	0	0	54,150	08/31/2020
100045710		NEWARK	DE		11/25/2020	5.500	463,681	0	(1,837)	0	0	0	559,550	08/31/2020
100045711		MEMPHIS	TN		11/25/2020	9.850	14,838	0	(607)	0	0	0	61,370	08/31/2020
100045712		CHESTER	PA		11/25/2020	8.150	66,653	0	(835)	0	0	0	85,738	08/31/2020
100045714		WYOMING	MI		11/25/2020	8.330	174,939	0	95	0	0	0	276,000	06/06/2023
100045718		LANSFORD	PA		11/25/2020	12.450	37,047	0	(383)	0	0	0	135,850	08/31/2020
100045721		FORT GARLAND	CO		11/25/2020	8.660	3,050	0	(184)	0	0	0	54,150	07/04/2018
100045722		HUNTINGTON BEACH	CA		11/25/2020	5.125	488,329	0	(1,329)	0	0	0	1,060,438	08/07/2020
100045723		CAMERON PARK	CA		11/25/2020	3.500	241,083	0	(1,243)	0	0	0	465,500	08/31/2020
100045727		LINCOLNTON	NC		11/25/2020	9.390	43,814	0	(60)	0	0	0	93,860	08/31/2020
100045728		MANSFIELD	OH		11/25/2020	4.375	75,860	0	(297)	0	0	0	323,000	08/31/2020
100045730		HACIENDA HEIGHTS	CA		11/25/2020	4.250	233,644	0	(416)	0	0	0	622,250	08/31/2020
100045734		SONORA	CA		11/25/2020	4.625	205,082	0	(503)	0	0	0	482,292	08/11/2020
100045735		HERTFORD	NC		11/25/2020	3.996	37,197	0	(64)	0	0	0	129,200	08/31/2020
100045737		GREAT FALLS	MT		11/25/2020	3.875	121,450	0	(83)	0	0	0	328,700	08/31/2020
100045738		SYKESVILLE	MD		11/25/2020	4.500	486,255	0	(699)	0	0	0	631,750	08/07/2020
100045739		WARESHOALS	SC		11/25/2020	10.639	26,886	0	40	0	0	0	26,082	08/31/2020
100045905		BALTIMORE	MD		11/25/2020	4.000	64,250	0	102	0	0	0	127,300	08/31/2020
100045908		KANSAS CITY	MO		11/25/2020	9.400	38,357	0	(654)	0	0	0	65,883	08/31/2020
100045909		WINCHESTER	CA		11/25/2020	3.000	240,890	0	464	0	0	0	498,750	08/31/2020
100045910		BOLINGBROOK	IL		11/25/2020	4.000	212,144	0	(59)	0	0	0	242,250	08/06/2020
100045916		FAYETTEVILLE	TN		11/25/2020	6.999	37,337	0	693	0	0	0	190,000	08/31/2020
100045917		GEORGETOWN	SC		11/25/2020	7.954	15,260	0	(90)	0	0	0	104,500	08/31/2020
100045918		MONTGOMERY	TX		11/25/2020	3.500	7,634	0	29	0	0	0	114,000	02/11/2020
100045919		OMAHA	NE		11/25/2020	4.625	96,321	0	247	0	0	0	114,000	08/31/2020
100045920		ELKIN	NC		11/25/2020	5.500	73,902	0	(632)	0	0	0	157,059	08/31/2020
100045922		BROOKLYN	NY		11/25/2020	4.500	321,471	0	(1,042)	0	0	0	628,900	08/07/2020
100045923		DETROIT	MI		11/25/2020	7.000	5,620	0	(114)	0	0	0	25,270	08/31/2020
100045926		MILACA	MN		11/25/2020	4.625	128,454	0	(435)	0	0	0	188,575	08/31/2020
100045927		BERLIN	NJ		11/25/2020	2.499	126,605	0	805	0	0	0	185,250	08/31/2020
100045928		PORT ORCHARD	WA		11/25/2020	3.000	197,666	0	159	0	0	0	361,000	08/09/2020
100045931		HUNTINGTON STATION	NY		11/25/2020	4.000	243,906	0	(352)	0	0	0	475,000	08/31/2020
100045932		FLORENCE	SC		11/25/2020	4.250	199,416	0	(245)	0	0	0	265,050	08/05/2020
100045933		HOUSTON	TX		11/25/2020	8.130	104,557	0	(272)	0	0	0	178,600	08/05/2020
100045934		DENVER	CO		11/25/2020	4.250	151,937	0	(322)	0	0	0	337,250	08/07/2020
100045935		CHICAGO	IL		11/25/2020	4.625	81,922	0	(63)	0	0	0	128,250	08/31/2020
100045938		COSBY	TN		11/25/2020	10.910	53,871	0	(1,011)	0	0	0	131,338	08/31/2020
100045943		OMAHA	NE		11/25/2020	4.125	56,062	0	(90)	0	0	0	93,048	08/09/2020
100045945		ROCKFORD	IL		11/25/2020	4.000	67,203	0	382	0	0	0	85,738	08/31/2020
100045946		SAINT LOUIS	MO		11/25/2020	4.625	27,805	0	36	0	0	0	64,980	08/31/2020
100046070		LA VERNIA	TX		11/25/2020	3.875	71,857	0	(137)	0	0	0	184,300	08/31/2020
100046083		TAMARAC	FL		11/25/2020	6.500	96,207	0	(154)	0	0	0	74,908	08/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046084		TEXAS CITY	TX		11/25/2020	10.440	13,629	0	(367)	0	0	0	87,136	02/07/2020
100046085		KEITHVILLE	LA		11/25/2020	8.000	256,638	0	(490)	0	0	0	254,600	08/31/2020
100046087		SALINA	KS		11/25/2020	2.000	70,154	0	1,022	0	0	0	147,250	08/09/2020
100046089		GREENWOOD	SC		11/25/2020	4.482	40,044	0	85	0	0	0	55,504	08/31/2020
100046091		WALLA WALLA	WA		11/25/2020	9.082	45,349	0	(233)	0	0	0	179,550	02/13/2020
100046102		LIHUE	HI		11/25/2020	3.750	180,466	0	(9)	0	0	0	370,500	07/26/2019
100046109		LYNDONVILLE	VT		11/25/2020	5.500	93,091	0	(308)	0	0	0	166,250	08/31/2020
100046110		GREENVILLE	TX		11/25/2020	5.875	29,288	0	(423)	0	0	0	130,150	08/31/2020
100046111		HARRISBURG	PA		11/25/2020	4.375	56,204	0	228	0	0	0	55,955	08/31/2020
100046112		NOBLESVILLE	IN		11/25/2020	4.000	283,240	0	(308)	0	0	0	366,700	08/31/2020
100046113		RIDGWAY	PA		11/25/2020	6.500	36,323	0	383	0	0	0	49,638	08/31/2020
100046114		SILVER SPRING	MD		11/25/2020	3.500	273,167	0	232	0	0	0	327,750	08/07/2020
100046116		GREENWICH	CT		11/25/2020	4.500	328,654	0	(698)	0	0	0	370,500	08/31/2020
100046117		FLORISSANT	MO		11/25/2020	8.496	102,703	0	(1,985)	0	0	0	133,000	08/31/2020
100046123		HOMEWOOD	IL		11/25/2020	2.000	49,970	0	537	0	0	0	126,350	08/31/2020
100046125		PISGAH	AL		11/25/2020	2.796	41,413	0	302	0	0	0	93,860	08/31/2020
100046126		BERKELEY	CA		11/25/2020	3.500	319,659	0	(75)	0	0	0	979,213	08/31/2020
100046237		MYRTLE BEACH	SC		11/25/2020	7.500	122,220	0	103	0	0	0	118,750	08/31/2020
100046238		HOLLYWOOD	FL		11/25/2020	3.375	247,413	0	39	0	0	0	646,000	08/07/2020
100046240		ORLAND PARK	IL		11/25/2020	5.375	184,244	0	(616)	0	0	0	380,000	08/31/2020
100046242		SPRING LAKE	NC		11/25/2020	5.000	43,274	0	(383)	0	0	0	141,550	08/31/2020
100046243		LAUREL	MD		11/25/2020	3.875	250,656	0	(292)	0	0	0	336,300	08/31/2020
100046245		LOUISVILLE	KY		11/25/2020	4.500	79,268	0	(163)	0	0	0	88,896	08/31/2020
100046247		STATEN ISLAND	NY		11/25/2020	3.500	120,473	0	116	0	0	0	426,550	08/31/2020
100046249		SHOREWOOD	IL		11/25/2020	3.625	127,208	0	33	0	0	0	222,300	08/31/2020
100046250		PARLIN	NJ		11/25/2020	4.125	315,419	0	(138)	0	0	0	351,500	08/31/2020
100046253		EUSTIS	FL		11/25/2020	4.000	73,243	0	97	0	0	0	133,000	08/31/2020
100046256		GREER	SC		11/25/2020	6.625	41,590	0	(225)	0	0	0	142,500	08/31/2020
100046258		NORTH	SC		11/25/2020	5.625	63,462	0	(93)	0	0	0	79,420	08/31/2020
100046259		COATESVILLE	PA		11/25/2020	5.500	377,494	0	386	0	0	0	475,000	03/06/2023
100046261		ALBUQUERQUE	NM		11/25/2020	8.000	104,093	0	(1,200)	0	0	0	114,000	08/31/2020
100046262		PHILADELPHIA	PA		11/25/2020	3.750	63,412	0	(4)	0	0	0	172,900	08/31/2020
100046263		ELSBERRY	MO		11/25/2020	5.227	138,133	0	(408)	0	0	0	175,750	08/07/2020
100046267		ALBUQUERQUE	NM		11/25/2020	5.000	258,170	0	(394)	0	0	0	299,250	08/31/2020
100046271		GREENBACK	TN		11/25/2020	1.990	1,794	0	72	0	0	0	63,175	02/15/2020
100046273		EAST PETERSBURG	PA		11/25/2020	7.000	174,092	0	(502)	0	0	0	335,000	02/01/2024
100046274		BATTLE CREEK	MI		11/25/2020	8.000	158,395	0	382	0	0	0	152,475	08/07/2020
100046276		BIRMINGHAM	AL		11/25/2020	9.350	63,733	0	(1,026)	0	0	0	91,604	08/31/2020
100046277		GARRETTSVILLE	OH		11/25/2020	2.000	75,726	0	729	0	0	0	247,000	08/31/2020
100046278		FORT WORTH	TX		11/25/2020	4.000	112,289	0	(229)	0	0	0	228,000	08/31/2020
100046279		ELLENWOOD	GA		11/25/2020	7.980	202,900	0	378	0	0	0	171,950	08/06/2020
100046280		SOUTH OZONE PARK	NY		11/25/2020	6.000	347,779	0	(1,856)	0	0	0	432,250	08/31/2020
100046394		ABINGDON	MD		11/25/2020	5.000	255,526	0	(1,264)	0	0	0	403,750	08/31/2020
100046400		WAYNESBORO	PA		11/25/2020	3.875	233,089	0	125	0	0	0	261,250	08/31/2020
100046401		MEMPHIS	TN		11/25/2020	7.750	35,389	0	53	0	0	0	73,103	08/31/2020
100046402		CASTRO VALLEY	CA		11/25/2020	2.000	275,652	0	1,469	0	0	0	984,537	08/08/2020
100046403		COLLEGE PARK	GA		11/25/2020	4.625	74,814	0	(146)	0	0	0	147,250	08/31/2020
100046405		ARCADIA	FL		11/25/2020	3.500	215,990	0	373	0	0	0	308,750	08/10/2020
100046409		GLADWIN	MI		11/25/2020	3.875	28,029	0	62	0	0	0	33,393	08/31/2020
100046411		OCALA	FL		11/25/2020	4.250	124,285	0	216	0	0	0	161,500	08/31/2020
100046413		PICO RIVERA	CA		11/25/2020	2.000	314,247	0	1,694	0	0	0	565,250	08/31/2020
100046414		MEMPHIS	TN		11/25/2020	5.030	23,317	0	197	0	0	0	32,490	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046416		QUINCY	WA		11/25/2020	3.875	51,712	0	(50)	0	0	0	272,650	08/11/2020
100046418		DETROIT	MI		11/25/2020	6.709	42,703	0	(650)	0	0	0	37,905	08/31/2020
100046422		STREAMWOOD	IL		11/25/2020	5.450	174,196	0	378	0	0	0	189,050	08/09/2020
100046423		RIO RANCHO	NM		11/25/2020	4.000	299,504	0	(182)	0	0	0	400,000	04/05/2021
100046426		REIDSVILLE	NC		11/25/2020	8.000	127,917	0	(612)	0	0	0	190,000	07/15/2022
100046428		MEMPHIS	TN		11/25/2020	10.850	63,183	0	(507)	0	0	0	53,248	08/31/2020
100046438		OAKLAND	CA		11/25/2020	5.125	216,047	0	(912)	0	0	0	484,500	08/31/2020
100046442		SNOHOMISH	WA		11/25/2020	4.750	15,947	0	(138)	0	0	0	489,250	08/31/2020
100046443		DUNKIRK	IN		11/25/2020	6.375	61,935	0	(1,074)	0	0	0	118,750	08/31/2020
100046444		CONCORD	NC		11/25/2020	3.000	9,734	0	51	0	0	0	161,500	08/31/2020
100046445		GARRETT	PA		11/25/2020	4.375	37,970	0	72	0	0	0	75,810	02/14/2020
100046446		MINNEAPOLIS	MN		11/25/2020	4.125	53,060	0	(167)	0	0	0	281,200	08/31/2020
100046447		GRAND BAY	AL		11/25/2020	4.250	78,883	0	39	0	0	0	106,400	08/31/2020
100046448		SIOUX CITY	IA		11/25/2020	5.500	34,242	0	(352)	0	0	0	81,225	08/31/2020
100046449		NEW LONDON	NC		11/25/2020	4.625	31,729	0	(173)	0	0	0	125,400	08/31/2020
100046615		ERIN	NY		11/25/2020	8.375	23,549	0	(423)	0	0	0	61,370	08/31/2020
100046617		WILMINGTON	NC		11/25/2020	3.875	124,817	0	(158)	0	0	0	265,050	08/31/2020
100046620		WALTERBORO	SC		11/25/2020	9.170	18,025	0	261	0	0	0	135,000	01/08/2024
100046625		THREE RIVERS	TX		11/25/2020	8.375	42,956	0	(129)	0	0	0	104,500	07/31/2019
100046626		COATESVILLE	PA		11/25/2020	4.625	109,638	0	118	0	0	0	114,000	08/31/2020
100046627		SUNBURY	PA		11/25/2020	6.298	145,371	0	(349)	0	0	0	202,350	08/31/2020
100046628		DECATUR	TN		11/25/2020	5.750	55,000	0	(695)	0	0	0	318,250	08/31/2020
100046629		ATLANTA	GA		11/25/2020	6.375	68,832	0	(249)	0	0	0	142,500	08/31/2020
100046631		MERRICK	NY		11/25/2020	4.250	159,314	0	(569)	0	0	0	394,250	08/07/2020
100046632		CLEVELAND	OH		11/25/2020	4.500	37,584	0	45	0	0	0	58,663	08/31/2020
100046633		NORFOLK	VA		11/25/2020	3.500	125,596	0	108	0	0	0	185,250	08/31/2020
100046639		SAN MATEO	FL		11/25/2020	4.250	97,525	0	(138)	0	0	0	294,500	08/31/2020
100046640		BALTIMORE	MD		11/25/2020	7.000	127,706	0	(1,033)	0	0	0	216,000	03/07/2024
100046641		DALLAS	TX		11/25/2020	5.580	95,453	0	(1,209)	0	0	0	261,250	08/31/2020
100046643		STONEWALL	LA		11/25/2020	9.050	33,623	0	(420)	0	0	0	112,100	08/31/2020
100046645		MEMPHIS	TN		11/25/2020	8.910	17,110	0	(1,465)	0	0	0	64,980	08/31/2020
100046646		DAYTON	OH		11/25/2020	3.250	35,993	0	399	0	0	0	63,175	08/31/2020
100046647		PITTSBURGH	PA		11/25/2020	3.830	81,264	0	(39)	0	0	0	213,750	08/31/2020
100046650		MARKHAM	IL		11/25/2020	5.125	74,371	0	(626)	0	0	0	76,713	08/31/2020
100046651		VALENCIA	CA		11/25/2020	3.875	372,222	0	(1,729)	0	0	0	508,250	08/31/2020
100046652		BOKOSHE	OK		11/25/2020	10.710	37,638	0	(357)	0	0	0	67,688	08/31/2020
100046654		HAWTHORNE	CA		11/25/2020	3.375	221,512	0	(1,142)	0	0	0	465,500	08/31/2020
100046657		BAKERSFIELD	CA		11/25/2020	4.500	181,719	0	(67)	0	0	0	340,000	07/01/2023
100046846		FRANKLIN	IN		11/20/2020	7.875	28,476	0	(753)	0	0	0	171,000	07/31/2020
100046862		INDIANAPOLIS	IN		11/20/2020	4.375	169,691	0	(653)	0	0	0	204,250	07/31/2020
100046004		DUNELLEN	NJ		11/25/2020	4.000	209,262	0	(11)	0	0	0	275,500	08/05/2020
100046006		NORRISTOWN	PA		11/25/2020	3.500	125,444	0	88	0	0	0	199,500	08/07/2020
100046008		ABINGDON	MD		11/25/2020	5.000	305,346	0	(744)	0	0	0	359,100	08/31/2020
100046014		LOS ANGELES	CA		11/25/2020	4.750	123,704	0	(619)	0	0	0	527,250	08/31/2020
100046015		DOLTON	IL		11/25/2020	3.500	9,922	0	135	0	0	0	28,880	09/17/2018
100046016		FREDERICKSBURG	PA		11/25/2020	5.375	114,969	0	(399)	0	0	0	175,750	08/31/2020
100046017		BLUE RIDGE	GA		11/25/2020	4.000	253,531	0	(216)	0	0	0	324,900	08/31/2020
100046032		DETROIT	MI		11/25/2020	5.000	187,198	0	(609)	0	0	0	284,050	08/31/2020
100046034		HOUSTON	TX		11/25/2020	12.640	36,339	0	(841)	0	0	0	90,250	08/31/2020
100046035		TOLEDO	OH		11/25/2020	10.259	28,684	0	(757)	0	0	0	41,515	08/31/2020
100046041		OSAWATOMIE	KS		11/25/2020	12.210	54,589	0	(187)	0	0	0	74,908	08/31/2020
100046042		BRIDGETON	NJ		11/25/2020	7.875	13,959	0	(413)	0	0	0	131,100	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046047		EAST STROUDSBURG	PA		11/25/2020	6.625	44,662	0	199	0	0	0	180,000	10/26/2023
100046048		PHILADELPHIA	PA		11/25/2020	4.000	33,476	0	(40)	0	0	0	89,348	02/12/2020
100046050		PORTLAND	OR		11/25/2020	4.750	17,093	0	(35)	0	0	0	500,000	03/05/2024
100046051		CHICAGO	IL		11/25/2020	5.250	169,859	0	808	0	0	0	204,250	08/31/2020
100046052		JACKSONVILLE	FL		11/25/2020	3.625	116,307	0	(55)	0	0	0	242,250	08/07/2020
100046053		PIERSON	MI		11/25/2020	5.875	73,846	0	(885)	0	0	0	209,000	08/31/2020
100046054		WORCESTER	VT		11/25/2020	4.000	211,774	0	(142)	0	0	0	251,750	07/31/2019
100046058		FLORISSANT	MO		11/25/2020	3.625	85,114	0	28	0	0	0	123,405	08/31/2020
100046059		JACKSON	MI		11/25/2020	4.000	80,619	0	(174)	0	0	0	148,000	11/14/2022
100046061		PONTIAC	MI		11/25/2020	5.000	30,544	0	(85)	0	0	0	67,688	08/31/2020
100046063		CHICAGO	IL		11/25/2020	4.000	149,628	0	(17)	0	0	0	223,250	08/31/2020
100046064		PITTSBURGH	PA		11/25/2020	4.750	117,117	0	(851)	0	0	0	237,500	08/31/2020
100046068		ANNAPOLIS	MD		11/25/2020	5.375	272,270	0	(646)	0	0	0	403,750	08/31/2020
100046185		PIEDMONT	OK		11/25/2020	6.000	159,540	0	(38)	0	0	0	399,000	08/31/2020
100046191		BEAVERTON	MI		11/25/2020	4.625	66,220	0	(131)	0	0	0	72,200	08/08/2020
100046192		FREDERICK	MD		11/25/2020	4.125	230,173	0	(318)	0	0	0	251,750	08/31/2020
100046193		EAST STROUDSBURG	PA		11/25/2020	4.625	252,407	0	(451)	0	0	0	271,700	08/31/2020
100046197		RIVERVIEW	FL		11/25/2020	4.000	56,861	0	(85)	0	0	0	114,000	08/31/2020
100046198		BAKERSFIELD	CA		11/25/2020	4.125	127,399	0	(318)	0	0	0	218,500	08/05/2020
100046201		DOUSMAN	WI		11/25/2020	3.500	124,285	0	39	0	0	0	183,350	08/08/2020
100046203		CHICAGO	IL		11/25/2020	6.875	14,304	0	(401)	0	0	0	58,663	08/31/2020
100046213		HIGDEN	AR		11/25/2020	4.100	287,979	0	301	0	0	0	446,500	08/31/2020
100046216		SEABROOK	SC		11/25/2020	11.375	69,322	0	(546)	0	0	0	292,600	08/31/2020
100046218		OREGON	OH		11/25/2020	10.500	150,696	0	(692)	0	0	0	141,455	08/31/2020
100046222		SPRING	TX		11/25/2020	5.000	92,638	0	(581)	0	0	0	252,700	08/31/2020
100046223		MISSION VIEJO	CA		11/25/2020	3.625	208,657	0	(130)	0	0	0	513,000	08/31/2020
100046227		ROSEVILLE	CA		11/25/2020	3.375	284,527	0	(14)	0	0	0	693,500	08/05/2020
100046229		SPRINGFIELD	OH		11/25/2020	3.250	18,614	0	86	0	0	0	51,443	08/31/2020
100046230		WATERTOWN	WI		11/25/2020	3.750	106,081	0	(48)	0	0	0	224,200	08/08/2020
100046341		MAYVILLE	MI		11/25/2020	3.625	134,448	0	317	0	0	0	185,250	08/31/2020
100046342		PHOENIX	AZ		11/25/2020	3.625	247,711	0	(90)	0	0	0	437,000	08/31/2020
100046344		RIVERSIDE	CA		11/25/2020	5.000	332,761	0	(881)	0	0	0	546,250	08/07/2020
100046348		AKRON	OH		11/25/2020	8.375	27,679	0	(325)	0	0	0	70,395	08/31/2020
100046352		FORESTVILLE	WI		11/25/2020	4.625	51,437	0	206	0	0	0	49,638	08/31/2020
100046354		MOORESVILLE	NC		11/25/2020	3.875	290,446	0	(392)	0	0	0	644,100	08/31/2020
100046355		SUN CITY	CA		11/25/2020	4.500	140,422	0	(477)	0	0	0	318,250	08/31/2020
100046364		SAN ANTONIO	TX		11/25/2020	7.875	89,646	0	(350)	0	0	0	211,850	08/05/2020
100046372		HAWLEY	PA		11/25/2020	4.500	88,904	0	85	0	0	0	126,350	08/31/2020
100046375		QUINTON	NJ		11/25/2020	4.625	109,666	0	(118)	0	0	0	147,250	08/31/2020
100046376		WEATHERLY	PA		11/25/2020	5.217	57,623	0	(1,179)	0	0	0	93,860	08/31/2020
100046379		LAUDERHILL	FL		11/25/2020	4.375	17,010	0	9	0	0	0	152,000	08/31/2020
100046380		PITTSBURGH	PA		11/25/2020	5.210	25,681	0	(32)	0	0	0	90,250	08/31/2020
100046383		GARDEN GROVE	CA		11/25/2020	3.125	223,984	0	134	0	0	0	646,000	08/08/2020
100046386		FREMONT	OH		11/25/2020	7.500	78,553	0	(1)	0	0	0	66,785	08/31/2020
100046389		OWINGS MILLS	MD		11/25/2020	2.875	194,424	0	392	0	0	0	380,950	08/31/2020
100046558		TRENTON	MI		11/25/2020	4.000	82,212	0	192	0	0	0	90,250	08/31/2020
100046559		CHICAGO	IL		11/25/2020	4.875	176,048	0	(305)	0	0	0	218,500	08/31/2020
100046561		BROWNSBURG	IN		11/25/2020	7.250	63,834	0	370	0	0	0	121,600	08/31/2020
100046563		DETROIT	MI		11/25/2020	7.220	51,021	0	(937)	0	0	0	58,663	08/31/2020
100046565		NIAGARA FALLS	NY		11/25/2020	7.125	39,594	0	(112)	0	0	0	88,445	08/31/2020
100046568		ST ANN	MO		11/25/2020	11.610	111,517	0	(1,143)	0	0	0	85,738	08/31/2020
100046569		SUN CITY	CA		11/25/2020	7.375	96,256	0	(71)	0	0	0	266,000	08/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046570		BESSEMER	AL		11/25/2020	5.000	41,904	0	211	0	0	0	49,638	08/31/2020
100046574		DES MOINES	IA		11/25/2020	3.604	25,029	0	38	0	0	0	83,030	08/31/2020
100046576		AUSTIN	MN		11/25/2020	6.500	60,710	0	(242)	0	0	0	123,025	08/31/2020
100046580		KAPOLEI	HI		11/25/2020	4.500	424,701	0	(797)	0	0	0	641,250	08/09/2020
100046583		MIDLOTHIAN	TX		11/25/2020	3.875	244,333	0	(206)	0	0	0	467,400	08/31/2020
100046591		NORTH EAST	MD		11/25/2020	4.125	196,216	0	(290)	0	0	0	275,500	08/07/2020
100046592		LORTON	VA		11/25/2020	4.750	375,934	0	(894)	0	0	0	541,500	08/08/2020
100046593		BAKERSFIELD	CA		11/25/2020	4.375	283,983	0	(604)	0	0	0	510,625	08/31/2020
100046596		BIG BEAR CITY	CA		11/25/2020	7.500	7,604	0	(203)	0	0	0	152,000	08/01/2019
100046597		HOMER GLEN	IL		11/25/2020	4.500	145,700	0	(395)	0	0	0	335,350	08/31/2020
100046599		HOWARD BEACH	NY		11/25/2020	4.500	377,680	0	(713)	0	0	0	669,750	08/31/2020
100046600		MIDLOTHIAN	VA		11/25/2020	3.375	217,266	0	143	0	0	0	490,200	08/31/2020
100046601		PALM BEACH GARDENS	FL		11/25/2020	4.625	153,202	0	(203)	0	0	0	233,700	08/05/2020
100046602		LOCKPORT	NY		11/25/2020	8.625	11,454	0	(412)	0	0	0	58,663	08/31/2020
100046603		STURGEON BAY	WI		11/25/2020	5.000	141,743	0	(961)	0	0	0	356,250	08/31/2020
100046607		LAREDO	TX		11/25/2020	5.875	8,743	0	(322)	0	0	0	70,061	07/27/2019
100046963		GARDEN CITY	MI		11/20/2020	4.000	73,551	0	(218)	0	0	0	112,575	07/31/2020
100046969		LOCUST GROVE	OK		11/20/2020	3.500	52,739	0	(66)	0	0	0	135,256	07/31/2020
100046986		ELWOOD	IN		11/20/2020	4.625	33,154	0	(98)	0	0	0	83,030	07/31/2020
100046992		CHILLICOTHE	OH		11/20/2020	8.875	6,795	0	(251)	0	0	0	25,270	07/31/2020
100047000		BRUNSWICK	GA		11/20/2020	4.625	97,024	0	(836)	0	0	0	152,000	07/31/2020
100047121		MAYWOOD	IL		11/20/2020	2.000	60,461	0	318	0	0	0	151,050	07/31/2020
100047123		BALL GROUND	GA		11/20/2020	4.625	249,967	0	(1,113)	0	0	0	384,750	07/31/2020
100047124		RIVERDALE	GA		11/20/2020	3.875	94,022	0	(79)	0	0	0	176,700	07/31/2020
100047129		GARDEN CITY	MI		11/20/2020	6.750	51,076	0	(1,000)	0	0	0	112,100	07/31/2020
100047133		OWENTON	KY		11/20/2020	5.000	80,328	0	(634)	0	0	0	161,500	07/31/2020
100047139		FRIENDSWOOD	TX		11/20/2020	6.750	48,568	0	(930)	0	0	0	201,400	07/31/2020
100047141		TOMS RIVER	NJ		11/20/2020	7.500	85,069	0	(622)	0	0	0	161,500	07/31/2020
100047148		LOUISVILLE	KY		11/20/2020	7.875	105,659	0	(1,033)	0	0	0	213,750	07/31/2020
100047149		NORCROSS	GA		11/20/2020	3.625	114,067	0	(262)	0	0	0	188,005	07/31/2020
100047159		TABOR CITY	NC		11/20/2020	4.250	46,130	0	(139)	0	0	0	76,713	07/31/2020
100047162		READING	PA		11/20/2020	8.750	11,017	0	(403)	0	0	0	72,200	07/31/2020
100047169		NEW HYDE PARK	NY		11/20/2020	4.500	222,764	0	(994)	0	0	0	593,750	07/31/2020
100047170		GREENSBORO	NC		11/20/2020	4.250	140,205	0	(705)	0	0	0	277,400	07/31/2020
100047357		MENOMONEE FALLS	WI		11/20/2020	3.750	197,788	0	(434)	0	0	0	251,750	07/31/2020
100047362		POTTSTOWN	PA		11/20/2020	6.250	55,966	0	(1,017)	0	0	0	156,750	07/31/2020
100047364		BELVIDERE	IL		11/20/2020	3.500	80,372	0	161	0	0	0	85,738	07/31/2020
100047368		HOUSTON	TX		11/20/2020	6.250	152,260	0	(773)	0	0	0	223,250	07/31/2020
100047376		SAINT PAUL	MN		11/20/2020	3.500	118,563	0	(241)	0	0	0	200,450	07/31/2020
100047377		SOUTHFIELD	MI		11/20/2020	4.000	149,939	0	(434)	0	0	0	209,000	07/31/2020
100047380		YONKERS	NY		11/20/2020	5.000	186,939	0	(1,526)	0	0	0	465,500	07/31/2020
100047387		BROKEN ARROW	OK		11/20/2020	5.875	117,535	0	(578)	0	0	0	196,650	07/31/2020
100047388		GREENVILLE	NC		11/20/2020	5.625	109,486	0	(1,464)	0	0	0	269,800	07/31/2020
100047399		WATERFORD	MI		11/20/2020	4.000	100,263	0	(313)	0	0	0	189,905	07/31/2020
100047402		RIVERDALE	GA		11/20/2020	4.250	99,081	0	(284)	0	0	0	123,500	07/31/2020
100047406		SAINT PAUL	MN		11/20/2020	5.750	167,222	0	(1,009)	0	0	0	270,000	09/19/2022
100047407		BAY SHORE	NY		11/20/2020	3.875	110,683	0	(358)	0	0	0	350,550	07/31/2020
100047070		DEARBORN HEIGHTS	MI		11/20/2020	7.875	35,930	0	(1,061)	0	0	0	128,250	07/31/2020
100047073		WARREN	MI		11/20/2020	7.125	39,019	0	(768)	0	0	0	66,785	07/31/2020
100047076		ROSEVILLE	MI		11/20/2020	4.000	81,090	0	(246)	0	0	0	114,950	07/31/2020
100047082		EDEN PRAIRIE	MN		11/20/2020	7.000	91,128	0	(1,533)	0	0	0	313,500	07/31/2020
100047088		GRAYSON	GA		11/20/2020	4.125	152,831	0	(457)	0	0	0	308,750	07/31/2020

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100047091		KANSAS CITY	MO		11/20/2020	7.500	66,290	0	(509)	0	0	0	193,800	07/31/2020
100047094		DAWSON	GA		11/20/2020	4.375	75,536	0	(379)	0	0	0	85,738	07/31/2020
100047096		BYRON	GA		11/20/2020	7.000	61,464	0	(681)	0	0	0	166,250	07/31/2020
100047100		ENFIELD	CT		11/20/2020	7.125	121,277	0	(757)	0	0	0	209,000	07/31/2020
100047102		CORPUS CHRISTI	TX		11/20/2020	9.875	51,241	0	(1,589)	0	0	0	52,345	07/31/2020
100047107		LAWRENCEVILLE	GA		11/20/2020	4.625	119,636	0	(496)	0	0	0	209,000	07/31/2020
100047112		NEWNAN	GA		11/20/2020	7.875	101,962	0	(1,491)	0	0	0	175,750	07/31/2020
100047117		BIXBY	OK		11/20/2020	6.750	52,911	0	(1,153)	0	0	0	223,250	07/31/2020
100047119		PALMETTO	GA		11/20/2020	8.000	25,951	0	(779)	0	0	0	114,000	07/31/2020
100047302		YOUNGSVILLE	NC		11/20/2020	3.500	84,406	0	(212)	0	0	0	158,650	07/31/2020
100047303		QUAKERTOWN	PA		11/20/2020	4.125	180,463	0	(589)	0	0	0	318,250	07/31/2020
100047313		WESTLAND	MI		11/20/2020	6.750	102,743	0	(844)	0	0	0	204,250	07/31/2020
100047316		WILDOMAR	CA		11/20/2020	4.000	64,009	0	(1,157)	0	0	0	213,750	07/31/2020
100047325		BROOKLYN	NY		11/20/2020	4.375	202,777	0	(952)	0	0	0	627,000	07/31/2020
100047330		EGG HARBOR CITY	NJ		11/20/2020	4.625	188,745	0	(1,023)	0	0	0	332,500	07/31/2020
100047333		DETROIT	MI		11/20/2020	4.625	47,214	0	(94)	0	0	0	49,638	07/31/2020
100047338		RIVERSIDE	IL		11/20/2020	7.125	107,259	0	(190)	0	0	0	342,000	07/31/2020
100047342		MAPLE GROVE	MN		11/20/2020	5.875	98,078	0	(483)	0	0	0	199,500	07/31/2020
100047343		LINCOLN	NE		11/20/2020	5.125	57,700	0	(481)	0	0	0	104,500	07/31/2020
100047354		OAK PARK	MI		11/20/2020	5.250	73,737	0	(810)	0	0	0	147,250	07/31/2020
100047478		HIGHLAND	MI		11/20/2020	5.875	104,570	0	(1,168)	0	0	0	248,900	07/31/2020
100047482		CICERO	IL		11/20/2020	4.625	166,003	0	(841)	0	0	0	270,750	07/31/2020
100047488		ATLANTA	GA		11/20/2020	6.375	184,725	0	(881)	0	0	0	348,650	07/31/2020
100047494		NUTLEY	NJ		11/20/2020	3.750	204,662	0	380	0	0	0	551,000	07/31/2020
100047495		SHAKOPEE	MN		11/20/2020	6.125	91,950	0	(709)	0	0	0	194,750	07/31/2020
100047499		OAKHURST	CA		11/20/2020	7.250	154,267	0	(708)	0	0	0	294,500	07/31/2020
100047501		CHICAGO	IL		11/20/2020	3.500	234,316	0	(437)	0	0	0	266,000	07/31/2020
100047514		WHITMAN	MA		11/20/2020	4.000	198,454	0	(602)	0	0	0	334,875	07/31/2020
100047521		ROUND LAKE	IL		11/20/2020	3.875	98,388	0	(350)	0	0	0	118,750	07/31/2020
100047525		WADSWORTH	OH		11/20/2020	6.500	116,911	0	(772)	0	0	0	170,905	07/31/2020
100047530		HOUSTON	TX		11/20/2020	4.000	26,402	0	(256)	0	0	0	161,500	07/31/2020
100047531		LOMBARD	IL		11/20/2020	5.375	142,531	0	(793)	0	0	0	213,750	07/31/2020
100047536		CICERO	IL		11/20/2020	4.000	117,444	0	(240)	0	0	0	177,650	07/31/2020
100047539		DOYLESTOWN	PA		11/20/2020	4.875	149,160	0	(633)	0	0	0	475,000	07/31/2020
100047664		MURRIETA	CA		11/20/2020	3.750	180,188	0	(609)	0	0	0	424,650	07/31/2020
100047668		HAZEL CREST	IL		11/20/2020	4.000	80,989	0	(165)	0	0	0	79,420	07/31/2020
100047672		ORLANDO	FL		11/20/2020	6.250	115,418	0	(525)	0	0	0	249,850	07/31/2020
100047673		SELDEN	NY		11/20/2020	3.375	165,295	0	(61)	0	0	0	323,000	07/31/2020
100047674		SACRAMENTO	CA		11/20/2020	4.000	58,936	0	(169)	0	0	0	123,500	07/31/2020
100047681		ATLANTA	GA		11/20/2020	4.500	76,212	0	(578)	0	0	0	166,250	07/31/2020
100047696		MIAMI	FL		11/20/2020	4.125	187,977	0	(140)	0	0	0	786,000	09/30/2024
100047700		FORT LAUDERDALE	FL		11/20/2020	3.375	68,149	0	(78)	0	0	0	147,250	07/31/2020
100047708		SICKLERVILLE	NJ		11/20/2020	3.500	107,956	0	203	0	0	0	142,500	07/31/2020
100047721		MEARS	MI		11/20/2020	6.125	75,776	0	(579)	0	0	0	171,000	07/31/2020
100047858		LA MESA	CA		11/20/2020	4.625	179,419	0	(500)	0	0	0	275,500	07/31/2020
100047861		SAN DIEGO	CA		11/20/2020	4.250	290,405	0	(953)	0	0	0	475,000	07/31/2020
100047862		PLEASANT VALLEY	NY		11/20/2020	4.125	251,688	0	(715)	0	0	0	439,850	07/31/2020
100047864		TEMECULA	CA		11/20/2020	3.750	248,721	0	(463)	0	0	0	427,500	07/31/2020
100047865		OLMSTED FALLS	OH		11/20/2020	5.125	52,500	0	(581)	0	0	0	123,500	07/31/2020
100047872		HOMESTEAD	FL		11/20/2020	3.750	124,700	0	(482)	0	0	0	288,800	07/31/2020
100047878		OLNEY	MD		11/20/2020	4.750	114,267	0	(595)	0	0	0	308,750	07/31/2020
100047880		VALENCIA	CA		11/20/2020	5.500	237,818	0	(942)	0	0	0	494,000	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047882		PEACHTREE CITY	GA		11/20/2020	3.625	100,157	0	(264)	0	0	0	436,050	07/31/2020
100047884		CARY	IL		11/20/2020	4.000	126,877	0	(354)	0	0	0	175,750	07/31/2020
100047885		LAS VEGAS	NV		11/20/2020	4.000	146,517	0	(340)	0	0	0	299,250	07/31/2020
100047887		APPLETON	WI		11/20/2020	4.375	48,889	0	(284)	0	0	0	110,200	07/31/2020
100047893		SHAKOPEE	MN		11/20/2020	4.500	264,315	0	(744)	0	0	0	361,000	07/31/2020
100047894		HAGERSTOWN	MD		11/20/2020	3.875	162,882	0	319	0	0	0	185,250	07/31/2020
100047896		PANORAMA CITY	CA		11/20/2020	3.375	242,405	0	(384)	0	0	0	532,000	07/31/2020
100047906		SAUGUS	MA		11/20/2020	4.750	245,885	0	(1,788)	0	0	0	360,050	07/31/2020
100048081		BROOKLYN	NY		11/20/2020	4.500	478,235	0	(2,067)	0	0	0	627,000	07/31/2020
100048084		BOYNTON BEACH	FL		11/20/2020	4.000	187,500	0	(805)	0	0	0	418,000	07/31/2020
100048085		MILWAUKEE	WI		11/20/2020	4.125	177,568	0	(336)	0	0	0	225,388	07/31/2020
100048088		CLEVELAND	OH		11/20/2020	4.625	74,243	0	10	0	0	0	68,590	07/31/2020
100048090		DEDHAM	MA		11/20/2020	4.000	329,470	0	(661)	0	0	0	427,500	07/31/2020
100048091		BUCKEYE	AZ		11/20/2020	5.000	18,057	0	(1,067)	0	0	0	204,250	07/31/2020
100048098		BEAUMONT	CA		11/20/2020	4.375	257,211	0	(900)	0	0	0	323,000	07/31/2020
100048100		SAINT LOUIS	MO		11/20/2020	4.375	97,003	0	(426)	0	0	0	161,500	07/31/2020
100048101		GROVELAND	FL		11/20/2020	4.375	214,399	0	(803)	0	0	0	503,500	07/31/2020
100048102		CHICAGO	IL		11/20/2020	4.125	156,053	0	(638)	0	0	0	302,100	07/31/2020
100048110		MOSES LAKE	WA		11/20/2020	6.500	157,771	0	(1,524)	0	0	0	237,500	07/31/2020
100048111		HOLLYWOOD	FL		11/20/2020	3.750	150,507	0	(430)	0	0	0	265,050	07/31/2020
100048115		PALOS HEIGHTS	IL		11/20/2020	4.375	168,093	0	(800)	0	0	0	323,000	07/31/2020
100048125		VIRGINIA BEACH	VA		11/20/2020	5.000	270,500	0	(1,319)	0	0	0	356,250	07/31/2020
100048126		PALMDALE	CA		11/20/2020	5.000	143,863	0	(826)	0	0	0	294,500	07/31/2020
100048133		BRADENTON	FL		11/20/2020	4.625	234,528	0	(741)	0	0	0	320,625	07/31/2020
100048134		GRAYSLAKE	IL		11/20/2020	4.125	164,464	0	(745)	0	0	0	223,250	07/31/2020
100048138		BAKERSFIELD	CA		11/20/2020	4.375	235,259	0	(915)	0	0	0	318,250	07/31/2020
100048260		GRAND RAPIDS	MI		11/20/2020	4.625	175,040	0	91	0	0	0	263,150	07/31/2020
100048267		LAS VEGAS	NV		11/20/2020	4.375	270,041	0	(999)	0	0	0	332,500	07/31/2020
100048268		PARLIN	NJ		11/20/2020	4.500	192,509	0	(711)	0	0	0	318,250	07/31/2020
100048269		JACKSON	MI		11/20/2020	4.500	121,032	0	(813)	0	0	0	225,625	07/31/2020
100048272		SAN JACINTO	CA		11/20/2020	3.000	133,270	0	29	0	0	0	294,500	07/31/2020
100048273		FORT MYERS	FL		11/20/2020	4.625	132,965	0	(591)	0	0	0	204,250	07/31/2020
100048274		PALM SPRINGS	CA		11/20/2020	4.500	114,739	0	(864)	0	0	0	285,000	07/31/2020
100048275		CRESTWOOD	IL		11/20/2020	5.750	112,756	0	(1,370)	0	0	0	285,000	07/31/2020
100048280		FORT LAUDERDALE	FL		11/20/2020	4.250	39,998	0	806	0	0	0	66,785	07/31/2020
100048281		FRANKLIN	NC		11/20/2020	8.250	91,331	0	(31)	0	0	0	218,500	07/31/2020
100048282		WINTER SPRINGS	FL		11/20/2020	5.125	102,238	0	10	0	0	0	166,250	07/31/2020
100048284		EDGEWOOD	MD		11/20/2020	5.250	37,041	0	(559)	0	0	0	55,955	07/31/2020
100048286		OMAHA	NE		11/20/2020	4.375	25,359	0	(216)	0	0	0	87,543	07/31/2020
100048287		CROTON ON HUDSON	NY		11/20/2020	4.000	172,538	0	(662)	0	0	0	332,500	07/31/2020
100048295		MINNEAPOLIS	MN		11/20/2020	4.500	102,864	0	(701)	0	0	0	218,500	07/31/2020
100048298		WOODBRIDGE	VA		11/20/2020	6.250	187,928	0	(2,895)	0	0	0	350,550	07/31/2020
100048306		MIAMI	FL		11/20/2020	4.625	193,300	0	(726)	0	0	0	249,850	07/31/2020
100048443		ATLANTA	GA		11/20/2020	4.625	105,480	0	832	0	0	0	209,950	07/31/2020
100048446		LUNENBURG	MA		11/20/2020	4.625	261,911	0	(2,033)	0	0	0	365,750	07/31/2020
100048447		OLD SAYBROOK	CT		11/20/2020	3.500	230,150	0	(172)	0	0	0	560,500	07/31/2020
100048452		MIAMI	FL		11/20/2020	3.500	253,863	0	430	0	0	0	332,500	07/31/2020
100048454		DEER PARK	TX		11/20/2020	4.500	85,647	0	(420)	0	0	0	175,750	07/31/2020
100048457		WILLARD	MO		11/20/2020	4.125	100,663	0	(349)	0	0	0	148,200	07/31/2020
100048459		HEPHZIBAH	GA		11/20/2020	6.500	74,711	0	(762)	0	0	0	159,600	07/31/2020
100048469		FORT LAUDERDALE	FL		11/20/2020	4.000	160,099	0	(477)	0	0	0	256,500	07/31/2020
100048471		HIALEAH	FL		11/20/2020	4.000	195,504	0	(567)	0	0	0	325,850	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048473		SYLMAR	CA		11/20/2020	5.000	212,112	0	(1,380)	0	0	0	313,500	07/31/2020
100048477		HIALEAH	FL		11/20/2020	4.875	155,618	0	(1,192)	0	0	0	313,500	07/31/2020
100048484		BRONX	NY		11/20/2020	4.500	254,128	0	(3,297)	0	0	0	702,050	07/31/2020
100048488		CARLE PLACE	NY		11/20/2020	4.000	261,151	0	(808)	0	0	0	475,000	07/31/2020
100047005		PITTSBURGH	PA		11/20/2020	5.000	85,713	0	(567)	0	0	0	251,750	07/31/2020
100047008		HUMBLE	TX		11/20/2020	8.000	66,265	0	(632)	0	0	0	142,500	07/31/2020
100047009		BRANDON	FL		11/20/2020	4.250	115,720	0	(633)	0	0	0	234,650	07/30/2020
100047015		ERIE	PA		11/20/2020	3.625	70,984	0	(40)	0	0	0	123,500	07/31/2020
100047016		BLYTHEWOOD	SC		11/20/2020	9.500	104,195	0	(681)	0	0	0	109,013	07/31/2020
100047019		FLAGLER BEACH	FL		11/20/2020	6.875	151,442	0	(715)	0	0	0	222,300	07/31/2020
100047023		AURORA	IL		11/20/2020	3.500	44,473	0	37	0	0	0	109,250	07/31/2020
100047037		FARMINGTON HILLS	MI		11/20/2020	7.625	80,758	0	(79)	0	0	0	299,250	07/31/2020
100047042		SAINT JOSEPH	MI		11/20/2020	7.000	88,653	0	(870)	0	0	0	242,250	07/31/2020
100047052		OVID	MI		11/20/2020	7.000	88,612	0	(887)	0	0	0	128,250	07/31/2020
100047175		ASHEBORO	NC		11/20/2020	7.000	98,669	0	(627)	0	0	0	161,500	07/31/2020
100047177		GRETNA	LA		11/20/2020	7.875	66,621	0	(1,045)	0	0	0	104,500	07/31/2020
100047178		ELLENWOOD	GA		11/20/2020	4.250	108,255	0	(596)	0	0	0	251,750	07/31/2020
100047181		CHICAGO	IL		11/20/2020	5.000	201,165	0	(1,375)	0	0	0	237,500	07/31/2020
100047189		COLD SPRING	NY		11/20/2020	7.750	77,894	0	(1,945)	0	0	0	460,750	07/31/2020
100047192		JONESBORO	GA		11/20/2020	4.500	110,143	0	(455)	0	0	0	180,500	07/31/2020
100047196		CORYDON	KY		11/20/2020	6.875	97,095	0	(773)	0	0	0	71,862	07/31/2020
100047204		TRENTON	MI		11/20/2020	5.875	65,457	0	(487)	0	0	0	213,750	07/31/2020
100047225		CALIENTE	NV		11/20/2020	4.000	73,753	0	(285)	0	0	0	124,450	07/31/2020
100047226		GAINESVILLE	GA		11/20/2020	4.500	101,726	0	(404)	0	0	0	167,105	07/31/2020
100047413		HYATTSVILLE	MD		11/20/2020	5.125	84,510	0	(677)	0	0	0	323,000	07/31/2020
100047419		SAINT CLAIR SHORES	MI		11/20/2020	5.500	72,411	0	(919)	0	0	0	165,300	07/31/2020
100047431		TUCKAHOE	NJ		11/20/2020	4.500	92,400	0	(353)	0	0	0	123,500	07/31/2020
100047440		DANIELSVILLE	PA		11/20/2020	3.375	107,349	0	102	0	0	0	251,750	07/31/2020
100047442		NEWPORT	VA		11/20/2020	3.625	205,186	0	(293)	0	0	0	308,750	07/31/2020
100047445		TROY	MI		11/20/2020	5.250	63,970	0	(808)	0	0	0	218,500	07/31/2020
100047451		GIBSONTON	FL		11/20/2020	5.875	144,959	0	(1,075)	0	0	0	204,250	07/31/2020
100047458		TAMPA	FL		11/20/2020	4.625	313,889	0	(1,122)	0	0	0	603,250	07/31/2020
100047470		MONTGOMERY	IL		11/20/2020	5.875	74,636	0	(622)	0	0	0	144,400	07/31/2020
100047605		BRADENTON	FL		11/20/2020	5.875	113,939	0	(700)	0	0	0	228,000	07/31/2020
100047606		TINLEY PARK	IL		11/20/2020	5.875	233,330	0	(1,282)	0	0	0	272,650	07/31/2020
100047608		PORT RICHEY	FL		11/20/2020	3.625	77,567	0	(118)	0	0	0	144,400	07/31/2020
100047611		CENTRAL ISLIP	NY		11/20/2020	3.750	169,435	0	(304)	0	0	0	274,550	07/31/2020
100047613		MARATHON	FL		11/20/2020	4.375	43,855	0	(1,128)	0	0	0	351,405	07/31/2020
100047626		PALM BAY	FL		11/20/2020	5.000	79,363	0	(446)	0	0	0	184,300	07/31/2020
100047631		WAYNESVILLE	OH		11/20/2020	4.000	101,086	0	(244)	0	0	0	161,500	07/31/2020
100047633		HOLLISTON	MA		11/20/2020	4.250	227,853	0	(922)	0	0	0	365,750	07/31/2020
100047635		BENNETT	CO		11/20/2020	5.375	269,453	0	(936)	0	0	0	489,250	07/31/2020
100047639		WILLINGBORO	NJ		11/20/2020	4.250	91,629	0	(440)	0	0	0	175,750	07/31/2020
100047645		DOUGLASVILLE	GA		11/20/2020	4.125	88,192	0	116	0	0	0	161,500	07/31/2020
100047646		TEMECULA	CA		11/20/2020	4.250	251,382	0	(1,046)	0	0	0	570,000	07/31/2020
100047648		VALLEJO	CA		11/20/2020	5.000	199,704	0	(939)	0	0	0	441,750	07/31/2020
100047803		CHICAGO	IL		11/20/2020	4.250	125,808	0	(209)	0	0	0	121,600	07/31/2020
100047805		MOUNT PLEASANT	PA		11/20/2020	4.250	90,021	0	(299)	0	0	0	118,750	07/31/2020
100047813		MATHER	CA		11/20/2020	3.625	157,781	0	(493)	0	0	0	356,250	07/31/2020
100047822		AMELIA	OH		11/20/2020	4.000	109,621	0	(386)	0	0	0	153,900	07/31/2020
100047824		CORONA	CA		11/20/2020	4.375	291,774	0	(1,138)	0	0	0	475,000	07/31/2020
100047825		CHICAGO	IL		11/20/2020	4.500	187,990	0	(753)	0	0	0	270,750	07/31/2020

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047835		LANSING	MI		11/20/2020	3.875	26,002	0	(113)	0	0	0	54,150	07/31/2020
100047838		EAST HAMPTON	NY		11/20/2020	6.375	131,859	0	(2,071)	0	0	0	830,000	03/07/2024
100047839		OAKLEY	CA		11/20/2020	4.125	221,228	0	(967)	0	0	0	413,250	07/31/2020
100047843		LAS VEGAS	NV		11/20/2020	4.375	144,020	0	(354)	0	0	0	247,855	07/31/2020
100047855		SAINT LOUIS	MO		11/20/2020	3.750	99,347	0	(399)	0	0	0	242,250	07/31/2020
100047856		FORT MYERS	FL		11/20/2020	3.500	94,935	0	(183)	0	0	0	204,250	07/31/2020
100047972		DERWOOD	MD		11/20/2020	3.500	217,826	0	(432)	0	0	0	370,500	07/31/2020
100047979		HYATTSVILLE	MD		11/20/2020	3.375	126,774	0	(208)	0	0	0	300,200	07/31/2020
100047980		VERSAILLES	KY		11/20/2020	5.000	95,493	0	(602)	0	0	0	237,500	07/31/2020
100047981		GLENDALE HEIGHTS	IL		11/20/2020	4.375	96,135	0	(656)	0	0	0	223,250	07/31/2020
100047986		COLLINGSWOOD	NJ		11/20/2020	5.875	93,645	0	(798)	0	0	0	183,350	07/31/2020
100047989		CHARLOTTE	NC		11/20/2020	7.250	63,961	0	(856)	0	0	0	161,500	07/31/2020
100047991		THOMPSON	CT		11/20/2020	5.375	67,346	0	(773)	0	0	0	185,250	07/31/2020
100047995		CICERO	IL		11/20/2020	4.500	128,129	0	(753)	0	0	0	175,750	07/31/2020
100047997		MIAMI	FL		11/20/2020	4.625	209,163	0	(645)	0	0	0	382,850	07/31/2020
100047998		APOPKA	FL		11/20/2020	3.375	130,838	0	(260)	0	0	0	247,000	07/31/2020
100048003		PATCHOGUE	NY		11/20/2020	3.375	71,198	0	(342)	0	0	0	308,750	07/31/2020
100048005		MINNEAPOLIS	MN		11/20/2020	4.375	39,364	0	(3,504)	0	0	0	228,000	07/31/2020
100048007		SACRAMENTO	CA		11/20/2020	7.000	114,735	0	(1,880)	0	0	0	323,000	07/31/2020
100048015		FOLSOM	CA		11/20/2020	4.250	298,678	0	(744)	0	0	0	424,650	07/31/2020
100048017		NORWALK	CA		11/20/2020	4.375	60,702	0	(2,838)	0	0	0	489,250	07/31/2020
100048021		MINNEAPOLIS	MN		11/20/2020	3.875	112,328	0	(141)	0	0	0	166,250	07/31/2020
100048023		WINDSOR	CA		11/20/2020	5.125	252,265	0	(1,193)	0	0	0	555,750	07/31/2020
100048199		PORTLAND	OR		11/20/2020	4.000	149,358	0	(345)	0	0	0	367,650	07/31/2020
100048206		FRESNO	CA		11/20/2020	5.000	106,873	0	(1,034)	0	0	0	199,500	07/31/2020
100048209		MODESTO	CA		11/20/2020	5.875	133,616	0	(1,707)	0	0	0	285,000	07/31/2020
100048212		CYPRESS	TX		11/20/2020	7.500	82,118	0	(1,245)	0	0	0	182,875	07/31/2020
100048215		MIAMI	FL		11/20/2020	5.000	130,599	0	(755)	0	0	0	223,250	07/31/2020
100048219		FAIRFIELD	OH		11/20/2020	3.625	97,525	0	(55)	0	0	0	152,000	07/30/2020
100048222		CHICAGO	IL		11/20/2020	4.875	101,990	0	(908)	0	0	0	199,500	07/31/2020
100048224		BAKERSFIELD	CA		11/20/2020	4.375	148,814	0	(715)	0	0	0	256,500	07/31/2020
100048226		FRESNO	CA		11/20/2020	4.375	188,953	0	(946)	0	0	0	369,550	07/31/2020
100048230		GILBERT	AZ		11/20/2020	5.000	231,255	0	(1,195)	0	0	0	307,800	07/31/2020
100048237		WOODBURY	NJ		11/20/2020	5.875	125,675	0	(678)	0	0	0	135,375	07/31/2020
100048241		ORLANDO	FL		11/20/2020	4.625	95,647	0	(402)	0	0	0	156,750	07/31/2020
100048243		ORLAND	CA		11/20/2020	5.250	111,543	0	(630)	0	0	0	228,000	07/31/2020
100048250		LYNCHBURG	VA		11/20/2020	6.750	105,408	0	(796)	0	0	0	147,250	07/31/2020
100048251		MESA	AZ		11/20/2020	4.000	254,003	0	(842)	0	0	0	375,250	07/31/2020
100048252		FORT LAUDERDALE	FL		11/20/2020	4.750	193,510	0	(935)	0	0	0	299,250	07/31/2020
100048253		MARCUS HOOK	PA		11/20/2020	3.875	174,657	0	(211)	0	0	0	378,000	04/29/2024
100048255		BROCKTON	MA		11/20/2020	4.875	154,688	0	(413)	0	0	0	247,000	07/31/2020
100048373		SCOTTSDALE	AZ		11/20/2020	4.625	385,378	0	(1,069)	0	0	0	486,400	07/31/2020
100048375		HALIFAX	MA		11/20/2020	4.625	196,464	0	(659)	0	0	0	228,000	07/31/2020
100048377		NAPLES	FL		11/20/2020	4.000	223,400	0	(501)	0	0	0	273,600	07/31/2020
100048378		MARENGO	OH		11/20/2020	4.875	192,130	0	(252)	0	0	0	308,750	07/31/2020
100048380		PURCELLVILLE	VA		11/20/2020	3.625	316,709	0	(531)	0	0	0	289,750	07/31/2020
100048388		JOHNSTOWN	OH		11/20/2020	4.000	246,877	0	(673)	0	0	0	365,750	07/31/2020
100048403		EL MONTE	CA		11/20/2020	3.875	201,739	0	(634)	0	0	0	475,000	07/31/2020
100048404		HUNTINGTON PARK	CA		11/20/2020	4.500	164,574	0	(878)	0	0	0	361,000	07/31/2020
100048405		PLEASANT GROVE	UT		11/20/2020	4.375	311,279	0	(1,129)	0	0	0	432,250	07/31/2020
100048418		METHUEN	MA		11/20/2020	4.500	202,705	0	(813)	0	0	0	304,000	07/31/2020
100048419		HANOVER PARK	IL		11/20/2020	4.375	163,612	0	(750)	0	0	0	175,750	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048421		SEMINOLE	FL		11/20/2020	5.250	112,902	0	(658)	0	0	0	242,250	07/31/2020
100048425		JACKSONVILLE	FL		11/20/2020	5.000	147,200	0	(703)	0	0	0	256,500	07/31/2020
100048429		EAST ELMHURST	NY		11/20/2020	4.375	424,744	0	(1,708)	0	0	0	830,300	07/31/2020
100048430		FENTON	MI		11/20/2020	5.375	77,839	0	(148)	0	0	0	137,750	07/31/2020
100047555		GRAND RAPIDS	MI		11/20/2020	7.375	55,954	0	(1,593)	0	0	0	166,725	07/31/2020
100047568		BONDURANT	IA		11/20/2020	6.125	46,397	0	(705)	0	0	0	156,750	07/31/2020
100047575		MARKSVILLE	LA		11/20/2020	5.000	91,591	0	(660)	0	0	0	180,500	07/31/2020
100047580		TAMPA	FL		11/20/2020	4.625	216,804	0	(736)	0	0	0	389,500	07/31/2020
100047585		MOUNT HOLLY	VT		11/20/2020	3.875	126,730	0	(525)	0	0	0	237,500	07/31/2020
100047595		STERLING HEIGHTS	MI		11/20/2020	4.875	71,124	0	(1,648)	0	0	0	224,200	07/31/2020
100047598		CONWAY	SC		11/20/2020	7.625	75,453	0	(1,680)	0	0	0	128,250	07/31/2020
100047599		MOORESVILLE	NC		11/20/2020	4.625	47,748	0	(467)	0	0	0	198,550	07/31/2020
100047735		TEMECULA	CA		11/20/2020	5.000	141,632	0	(940)	0	0	0	394,250	07/31/2020
100047736		CLOVIS	CA		11/20/2020	3.375	70,820	0	(152)	0	0	0	228,000	07/31/2020
100047740		MIAMI	FL		11/20/2020	4.125	90,989	0	(729)	0	0	0	209,950	07/31/2020
100047758		WARREN	MI		11/20/2020	4.625	145,628	0	(557)	0	0	0	170,050	07/31/2020
100047761		WORCESTER	MA		11/20/2020	4.625	160,315	0	(744)	0	0	0	199,500	07/31/2020
100047767		LYNN	MA		11/20/2020	4.625	271,258	0	(1,219)	0	0	0	584,250	07/31/2020
100047769		ELK RIVER	MN		11/20/2020	3.625	204,401	0	(444)	0	0	0	333,450	07/31/2020
100047775		ARLINGTON	TX		11/20/2020	4.125	144,906	0	(479)	0	0	0	251,750	07/31/2020
100047777		STAFFORD	TX		11/20/2020	4.375	73,525	0	(318)	0	0	0	166,250	07/31/2020
100047785		HARRISON	AR		11/20/2020	5.375	83,606	0	(697)	0	0	0	178,125	07/31/2020
100047787		CARMICHAEL	CA		11/20/2020	2.750	108,669	0	154	0	0	0	389,500	07/31/2020
100047792		HOLLYWOOD	FL		11/20/2020	4.000	147,012	0	(421)	0	0	0	352,450	07/31/2020
100047793		AVON PARK	FL		11/20/2020	4.875	92,602	0	(452)	0	0	0	163,400	07/31/2020
100047915		DARIEN	IL		11/20/2020	5.000	99,759	0	(802)	0	0	0	199,500	07/31/2020
100047916		RALEIGH	NC		11/20/2020	5.000	203,213	0	(1,084)	0	0	0	392,350	07/31/2020
100047919		BROOKLYN	NY		11/20/2020	3.500	260,447	0	(320)	0	0	0	902,500	07/31/2020
100047924		FOWLERVILLE	MI		11/20/2020	4.000	83,372	0	(274)	0	0	0	175,394	07/31/2020
100047926		POMPANO BEACH	FL		11/20/2020	4.125	187,591	0	(1,346)	0	0	0	327,750	07/31/2020
100047931		BURLINGTON	IA		11/20/2020	6.250	42,470	0	(680)	0	0	0	92,619	07/31/2020
100047935		LAWRENCEVILLE	GA		11/20/2020	4.125	130,091	0	(440)	0	0	0	213,750	07/31/2020
100047938		IONIA	MI		11/20/2020	4.000	127,663	0	(403)	0	0	0	237,500	07/31/2020
100047939		DUNDEE	IL		11/20/2020	4.000	271,638	0	(328)	0	0	0	237,500	07/31/2020
100047944		LAS VEGAS	NV		11/20/2020	4.625	195,474	0	(835)	0	0	0	264,100	07/31/2020
100047947		HILLSBOROUGH	NJ		11/20/2020	4.375	85,963	0	(2,090)	0	0	0	261,250	07/31/2020
100047948		SCOTTSDALE	AZ		11/20/2020	5.250	156,767	0	(677)	0	0	0	380,000	07/31/2020
100047954		EASTABOGA	AL		11/20/2020	4.500	44,430	0	(299)	0	0	0	93,860	07/31/2020
100047956		LORAIN	OH		11/20/2020	4.000	43,135	0	162	0	0	0	33,844	07/31/2020
100047959		TOMS RIVER	NJ		11/20/2020	4.000	99,258	0	(313)	0	0	0	219,355	07/31/2020
100047961		RANDOLPH	MA		11/20/2020	3.625	255,756	0	394	0	0	0	337,250	07/31/2020
100047963		SOUTH OZONE PARK	NY		11/20/2020	4.250	182,989	0	(1,725)	0	0	0	684,000	07/31/2020
100048142		GERMANTOWN	MD		11/20/2020	3.000	284,574	0	(17)	0	0	0	532,000	07/31/2020
100048147		TUCSON	AZ		11/20/2020	3.500	119,111	0	(128)	0	0	0	185,250	07/31/2020
100048150		CHICAGO	IL		11/20/2020	2.000	131,697	0	2,236	0	0	0	313,500	07/31/2020
100048159		NORTH BALDWIN	NY		11/20/2020	4.375	341,361	0	(1,537)	0	0	0	465,500	07/31/2020
100048165		MUKILTEO	WA		11/20/2020	4.000	277,503	0	(802)	0	0	0	570,000	07/31/2020
100048166		NORTHBRIDGE	MA		11/20/2020	4.250	244,680	0	(911)	0	0	0	308,750	07/31/2020
100048167		HAGERSTOWN	MD		11/20/2020	5.000	20,935	0	(448)	0	0	0	118,750	07/31/2020
100048169		HOLLYWOOD	FL		11/20/2020	5.250	217,055	0	(987)	0	0	0	380,000	07/31/2020
100048171		CHANHASSEN	MN		11/20/2020	5.000	104,926	0	(758)	0	0	0	190,000	07/31/2020
100048174		NORTH PORT	FL		11/20/2020	4.375	169,043	0	(305)	0	0	0	199,500	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048176		STERLING HEIGHTS	MI		11/20/2020	4.875	97,813	0	(605)	0	0	0	232,750	07/31/2020
100048178		BALTIMORE	MD		11/20/2020	6.625	24,891	0	(453)	0	0	0	114,000	07/30/2020
100048179		LAUDERHILL	FL		11/20/2020	4.000	217,236	0	(605)	0	0	0	347,700	07/31/2020
100048181		BRONX	NY		11/20/2020	4.125	407,304	0	(1,506)	0	0	0	622,250	07/31/2020
100048182		GOLDEN	CO		11/20/2020	6.625	113,369	0	(1,370)	0	0	0	419,900	07/31/2020
100048183		RIVERSIDE	CA		11/20/2020	5.030	153,337	0	(719)	0	0	0	346,750	07/31/2020
100048184		VIRGINIA BEACH	VA		11/20/2020	4.625	158,376	0	(975)	0	0	0	437,000	07/31/2020
100048185		MARLBOROUGH	MA		11/20/2020	4.625	167,557	0	(1,103)	0	0	0	304,000	07/31/2020
100048190		RICHMOND HILL	NY		11/20/2020	3.625	280,546	0	(687)	0	0	0	617,500	07/31/2020
100048192		ADDISON	IL		11/20/2020	3.375	169,184	0	(220)	0	0	0	247,000	07/31/2020
100048320		PINON HILLS	CA		11/20/2020	3.500	174,489	0	(287)	0	0	0	247,000	07/31/2020
100048323		FONTANA	CA		11/20/2020	4.125	165,808	0	(705)	0	0	0	413,250	07/31/2020
100048324		CENTRAL ISLIP	NY		11/20/2020	4.250	274,001	0	(1,130)	0	0	0	247,000	07/31/2020
100048327		ONTARIO	CA		11/20/2020	6.740	139,665	0	(1,782)	0	0	0	213,750	07/31/2020
100048328		ALBUQUERQUE	NM		11/20/2020	4.375	170,505	0	(678)	0	0	0	327,750	07/31/2020
100048340		SAN ANTONIO	TX		11/20/2020	4.125	42,585	0	(243)	0	0	0	110,438	07/31/2020
100048351		VICTORVILLE	CA		11/20/2020	4.750	116,702	0	(828)	0	0	0	323,000	07/31/2020
100048354		CHESAPEAKE	VA		11/20/2020	4.875	222,053	0	(1,754)	0	0	0	532,000	07/31/2020
100048361		BANGOR	CA		11/20/2020	5.500	203,652	0	(1,653)	0	0	0	741,000	07/31/2020
100048363		STATEN ISLAND	NY		11/20/2020	4.250	270,977	0	(993)	0	0	0	408,500	07/31/2020
100048364		SALEM	NH		11/20/2020	4.500	316,993	0	(1,020)	0	0	0	503,405	07/31/2020
100048365		LEXINGTON	MI		11/20/2020	4.250	64,283	0	(279)	0	0	0	137,750	07/31/2020
100048491		CARSON	CA		11/20/2020	5.000	253,354	0	(1,264)	0	0	0	400,900	07/31/2020
100048499		LAS VEGAS	NV		11/20/2020	4.625	151,739	0	(618)	0	0	0	209,000	07/31/2020
100048502		CHICO	CA		11/20/2020	4.000	327,057	0	(1,200)	0	0	0	521,550	07/31/2020
100048503		FLOSSMOOR	IL		11/20/2020	2.000	180,158	0	1,505	0	0	0	236,550	07/31/2020
100048507		SAN ANTONIO	TX		11/20/2020	5.125	145,531	0	(977)	0	0	0	361,000	07/31/2020
100048510		PARKER	CO		11/20/2020	3.750	396,505	0	(540)	0	0	0	760,000	07/31/2020
100048513		FRANKLIN PARK	IL		11/20/2020	4.625	131,045	0	(499)	0	0	0	211,850	07/31/2020
100048525		ORLEANS	MI		11/20/2020	7.000	59,997	0	(1,024)	0	0	0	204,250	07/31/2020
100048528		BECHTELSVILLE	PA		11/20/2020	4.625	123,354	0	(819)	0	0	0	221,350	07/31/2020
100048532		WHITE PLAINS	NY		11/20/2020	3.250	329,158	0	52	0	0	0	422,750	07/31/2020
100048535		MINNEAPOLIS	MN		11/20/2020	7.750	87,679	0	(51)	0	0	0	266,000	07/31/2020
100048539		STONY POINT	NY		11/20/2020	4.250	397,789	0	(206)	0	0	0	494,000	07/31/2020
100048656		ROCKVILLE	MD		11/20/2020	4.500	227,990	0	(887)	0	0	0	237,500	07/31/2020
100048659		CHARLOTTE	NC		11/20/2020	3.375	86,619	0	(89)	0	0	0	197,600	07/31/2020
100048660		SAINT PAUL	MN		11/20/2020	4.250	249,568	0	(975)	0	0	0	380,000	07/31/2020
100048669		MACUNGIE	PA		11/20/2020	3.375	198,018	0	(200)	0	0	0	337,250	07/31/2020
100048670		GLENDALE	AZ		11/20/2020	4.625	212,428	0	(850)	0	0	0	280,250	07/31/2020
100048671		LEHIGH ACRES	FL		11/20/2020	4.250	132,727	0	(694)	0	0	0	204,250	07/31/2020
100048672		HIALEAH	FL		11/20/2020	4.375	91,331	0	(463)	0	0	0	137,750	07/31/2020
100048673		MUSKEGON	MI		11/20/2020	4.000	70,813	0	(224)	0	0	0	137,750	07/31/2020
100048678		PLEASANTVILLE	NJ		11/20/2020	4.625	98,026	0	(824)	0	0	0	142,500	07/31/2020
100048679		SYLMAR	CA		11/20/2020	3.750	216,134	0	(709)	0	0	0	541,500	07/31/2020
100048681		HOUSTON	TX		11/20/2020	7.375	79,439	0	(1,625)	0	0	0	161,500	07/31/2020
100048682		ADELANTO	CA		11/20/2020	4.250	235,308	0	(838)	0	0	0	283,884	07/31/2020
100048683		PALMETTO	FL		11/20/2020	4.875	93,760	0	(577)	0	0	0	201,875	07/31/2020
100048685		RIVERSIDE	CA		11/20/2020	5.000	218,978	0	(1,590)	0	0	0	365,750	07/31/2020
100048692		FAIRBURN	GA		11/20/2020	4.125	100,683	0	(453)	0	0	0	195,605	07/31/2020
100048698		GOODYEAR	AZ		11/20/2020	4.750	75,851	0	(712)	0	0	0	224,200	07/31/2020
100048875		BELVIDERE	IL		11/20/2020	4.250	277,768	0	(841)	0	0	0	223,250	07/31/2020
100048876		ALBUQUERQUE	NM		11/20/2020	3.375	108,810	0	(191)	0	0	0	236,550	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048878		OCOEE	FL		11/20/2020	4.875	218,834	0	(1,221)	0	0	0	303,050	07/31/2020
100048880		THOUSAND OAKS	CA		11/20/2020	4.500	223,831	0	(1,204)	0	0	0	551,000	07/31/2020
100048888		FONTANA	CA		11/20/2020	4.375	270,541	0	(1,646)	0	0	0	427,500	07/31/2020
100048896		VAIL	AZ		11/20/2020	3.500	230,807	0	(327)	0	0	0	285,000	07/31/2020
100048897		SAINT CLOUD	FL		11/20/2020	4.625	164,959	0	(189)	0	0	0	373,000	07/24/2024
100048904		MATTAPAN	MA		11/20/2020	3.375	306,175	0	387	0	0	0	864,500	07/31/2020
100048909		PEYTON	CO		11/20/2020	5.125	113,214	0	(1,193)	0	0	0	318,250	07/31/2020
100048910		SAFETY HARBOR	FL		11/20/2020	4.250	185,659	0	(1,000)	0	0	0	216,600	07/31/2020
100048912		MIAMI	FL		11/20/2020	5.125	353,059	0	(1,995)	0	0	0	408,500	07/31/2020
100048922		LANCASTER	CA		11/20/2020	4.125	195,050	0	(983)	0	0	0	266,000	07/31/2020
100048923		POMPANO BEACH	FL		11/20/2020	5.000	148,377	0	(102)	0	0	0	301,150	07/31/2020
100048925		SAN DIEGO	CA		11/20/2020	4.000	203,577	0	(917)	0	0	0	441,750	07/31/2020
100048602		MORENO VALLEY	CA		11/20/2020	4.375	294,458	0	(1,679)	0	0	0	380,000	07/31/2020
100048603		LONG BEACH	CA		11/20/2020	4.625	281,328	0	(1,010)	0	0	0	574,750	07/31/2020
100048609		EUREKA	CA		11/20/2020	5.500	223,222	0	(1,824)	0	0	0	307,563	07/31/2020
100048610		GILBERT	AZ		11/20/2020	4.000	169,736	0	(509)	0	0	0	280,250	07/31/2020
100048612		ELY	MN		11/20/2020	4.125	150,496	0	(563)	0	0	0	216,600	07/31/2020
100048613		CRESTWOOD	IL		11/20/2020	2.000	120,794	0	1,731	0	0	0	104,500	07/31/2020
100048614		SYLMAR	CA		11/20/2020	4.000	357,502	0	(1,074)	0	0	0	522,500	07/31/2020
100048617		ORLANDO	FL		11/20/2020	4.750	134,575	0	262	0	0	0	430,000	05/09/2024
100048623		SANTA ANA	CA		11/20/2020	4.625	297,533	0	(1,385)	0	0	0	716,300	07/31/2020
100048625		FONTANA	CA		11/20/2020	4.875	253,497	0	(1,090)	0	0	0	416,100	07/31/2020
100048628		FLORIEN	LA		11/20/2020	7.500	75,466	0	(464)	0	0	0	114,000	07/31/2020
100048632		RESTON	VA		11/20/2020	3.875	265,865	0	(676)	0	0	0	435,000	05/10/2022
100048637		SAN YSIDRO	CA		11/20/2020	4.250	220,954	0	(1,102)	0	0	0	498,750	07/31/2020
100048639		CERES	CA		11/20/2020	4.125	197,427	0	(710)	0	0	0	279,300	07/31/2020
100048640		ROCKVILLE	MD		11/20/2020	3.500	256,167	0	(315)	0	0	0	384,750	07/31/2020
100048645		CALVERTON	NY		11/20/2020	3.750	212,117	0	(527)	0	0	0	459,800	07/31/2020
100048646		LUNENBURG	MA		11/20/2020	4.000	260,307	0	(804)	0	0	0	313,500	07/31/2020
100048648		NEWARK	CA		11/20/2020	3.375	375,258	0	(596)	0	0	0	831,250	07/31/2020
100048816		FAIR LAWN	NJ		11/20/2020	4.375	254,001	0	(1,014)	0	0	0	365,750	07/31/2020
100048817		PATCHOGUE	NY		11/20/2020	4.500	305,319	0	(941)	0	0	0	292,600	07/31/2020
100048820		NORTH HOLLYWOOD	CA		11/20/2020	4.000	363,859	0	(780)	0	0	0	693,500	07/31/2020
100048827		RONKONKOMA	NY		11/20/2020	6.375	196,972	0	(1,339)	0	0	0	313,500	07/31/2020
100048835		WASHINGTON	DC		11/20/2020	4.500	237,683	0	(1,593)	0	0	0	535,800	07/31/2020
100048850		MARMORA	NJ		11/20/2020	4.500	143,952	0	(2,269)	0	0	0	540,000	09/14/2023
100048862		AUSTIN	TX		11/20/2020	4.750	97,283	0	(805)	0	0	0	223,250	07/31/2020
100048865		BAKERSFIELD	CA		11/20/2020	4.125	266,443	0	(920)	0	0	0	304,000	07/31/2020
100048866		IRVINGTON	NJ		11/20/2020	4.500	311,538	0	(127)	0	0	0	258,400	07/31/2020
100048867		CINCINNATI	OH		11/20/2020	4.625	147,699	0	(739)	0	0	0	137,750	07/31/2020
100048870		GARY	IN		11/20/2020	5.000	29,687	0	(66)	0	0	0	40,613	07/31/2020
100048871		FENTON	MI		11/20/2020	4.750	284,583	0	772	0	0	0	356,250	07/31/2020
100048872		GUNTERSVILLE	AL		11/20/2020	8.750	70,662	0	(1,492)	0	0	0	131,100	07/31/2020
100048975		ANCHORAGE	AK		11/20/2020	8.000	73,907	0	(1,328)	0	0	0	85,738	07/31/2020
100048982		MONTROSE	CA		11/20/2020	4.625	274,342	0	(908)	0	0	0	712,500	07/31/2020
100048988		PHOENIX	AZ		11/20/2020	4.750	85,436	0	(1,105)	0	0	0	175,750	07/31/2020
100048995		GLENDALE	AZ		11/20/2020	6.125	92,171	0	(1,040)	0	0	0	223,250	07/31/2020
100048997		MIAMI	FL		11/20/2020	4.125	268,239	0	(866)	0	0	0	323,000	07/31/2020
100048998		VIRGINIA BEACH	VA		11/20/2020	6.375	123,899	0	(1,426)	0	0	0	213,750	07/31/2020
100049002		DELRAY BEACH	FL		11/20/2020	4.125	141,204	0	(604)	0	0	0	247,000	07/31/2020
100049007		VANCOUVER	WA		11/20/2020	4.250	194,239	0	(2,428)	0	0	0	308,750	07/31/2020
100049009		WOODBRIDGE	VA		11/20/2020	4.375	236,214	0	(1,210)	0	0	0	323,000	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049014		HUNTINGTON PARK	CA		11/20/2020	4.000	469,802	0	(1,195)	0	0	0	926,250	07/31/2020
100049015		TITUSVILLE	FL		11/20/2020	4.375	60,763	0	(445)	0	0	0	171,000	07/31/2020
100049024		ONTARIO	CA		11/20/2020	4.875	218,677	0	(1,211)	0	0	0	351,500	07/31/2020
100049025		CHICAGO	IL		11/20/2020	4.625	233,330	0	1,050	0	0	0	190,000	05/10/2021
100049027		OKEECHOBEE	FL		11/20/2020	4.625	184,934	0	(542)	0	0	0	255,550	07/31/2020
100049031		TACOMA	WA		11/20/2020	5.000	133,490	0	(1,416)	0	0	0	294,500	07/31/2020
100049033		CHICAGO	IL		11/20/2020	4.750	235,808	0	(1,390)	0	0	0	251,750	07/31/2020
100049145		CENTRAL ISLIP	NY		11/20/2020	3.500	263,630	0	(46)	0	0	0	299,250	07/31/2020
100049147		GLENDALE	AZ		11/20/2020	4.375	176,827	0	(591)	0	0	0	275,500	07/31/2020
100049150		JACKSONVILLE	FL		11/20/2020	4.000	138,806	0	(359)	0	0	0	117,800	07/31/2020
100049157		JACKSON	GA		11/20/2020	4.250	70,391	0	(416)	0	0	0	118,750	07/31/2020
100049164		GILBERT	AZ		11/20/2020	3.375	224,820	0	(367)	0	0	0	318,250	07/31/2020
100049165		LOVELAND	CO		11/20/2020	4.125	291,554	0	(902)	0	0	0	456,000	07/31/2020
100049167		TAMPA	FL		11/20/2020	4.625	64,967	0	408	0	0	0	123,500	07/31/2020
100049168		SYRACUSE	NY		11/20/2020	4.500	38,985	0	392	0	0	0	34,994	07/31/2020
100049169		NORTH CHESTERFIELD	VA		11/20/2020	3.750	120,265	0	(419)	0	0	0	242,250	07/31/2020
100049174		BROCKTON	MA		11/20/2020	5.000	199,813	0	(1,253)	0	0	0	332,500	07/31/2020
100049177		COLUMBIA HEIGHTS	MN		11/20/2020	4.000	123,605	0	(310)	0	0	0	190,594	07/31/2020
100049185		DENVER	CO		11/20/2020	6.000	69,632	0	(605)	0	0	0	213,750	07/31/2020
100049186		GREENSBURG	PA		11/20/2020	4.250	146,780	0	(656)	0	0	0	247,000	07/31/2020
100049189		HEBER	CA		11/20/2020	3.750	163,466	0	(362)	0	0	0	237,500	07/31/2020
100049194		ARLINGTON	TN		11/20/2020	4.250	197,476	0	(908)	0	0	0	318,250	07/30/2020
100049198		MAKAWAO	HI		11/20/2020	3.375	332,197	0	(506)	0	0	0	702,050	07/31/2020
100049316		HENRICO	VA		11/20/2020	5.000	70,081	0	(644)	0	0	0	177,650	07/31/2020
100049318		CICERO	IL		11/20/2020	4.375	177,169	0	889	0	0	0	161,500	07/31/2020
100049322		GLEN BURNIE	MD		11/20/2020	5.250	176,990	0	(1,073)	0	0	0	356,250	07/31/2020
100049323		LOS ANGELES	CA		11/20/2020	4.000	315,898	0	(1,172)	0	0	0	503,500	07/31/2020
100049327		LONG BEACH	CA		11/20/2020	4.375	260,101	0	(974)	0	0	0	467,400	07/31/2020
100049333		WASHINGTON	MO		11/20/2020	6.250	127,445	0	(737)	0	0	0	199,500	07/31/2020
100049337		FORT BRAGG	CA		11/20/2020	4.375	352,769	0	(1,309)	0	0	0	593,750	07/31/2020
100049339		HIALEAH	FL		11/20/2020	4.250	130,553	0	(368)	0	0	0	204,250	07/31/2020
100049342		SAN MARCOS	CA		11/20/2020	5.000	324,727	0	(1,070)	0	0	0	484,500	07/31/2020
100049343		MASSAPEQUA PARK	NY		11/20/2020	4.375	147,288	0	(803)	0	0	0	517,750	07/31/2020
100049345		MYRTLE BEACH	SC		11/20/2020	4.250	170,090	0	(589)	0	0	0	373,350	07/31/2020
100049348		PANORAMA CITY	CA		11/20/2020	5.000	222,368	0	(1,387)	0	0	0	508,250	07/31/2020
100049353		SPRINGPORT	MI		11/20/2020	4.250	67,050	0	(315)	0	0	0	71,298	07/31/2020
100049354		RIVERSIDE	CA		11/20/2020	4.375	253,167	0	(930)	0	0	0	361,000	07/31/2020
100049356		BELOIT	WI		11/20/2020	5.000	55,701	0	(483)	0	0	0	110,105	07/31/2020
100049362		LOS ANGELES	CA		11/20/2020	3.750	247,721	0	(544)	0	0	0	517,750	07/31/2020
100049364		SUN VALLEY	CA		11/20/2020	3.500	278,411	0	(361)	0	0	0	532,000	07/30/2020
100049365		HIDDEN VALLEY LAKE	CA		11/20/2020	5.125	221,290	0	(1,459)	0	0	0	323,000	07/31/2020
100049528		GREENSBORO	NC		11/20/2020	3.625	197,488	0	(199)	0	0	0	332,500	07/31/2020
100049529		ACCOKEEK	MD		11/20/2020	4.500	198,644	0	(937)	0	0	0	392,350	07/31/2020
100049541		HANOVER	PA		11/20/2020	4.500	53,928	0	(324)	0	0	0	126,350	07/31/2020
100049545		OCEANSIDE	CA		11/20/2020	4.000	336,802	0	(1,036)	0	0	0	460,750	07/31/2020
100049549		WASHINGTON	DC		11/20/2020	4.625	194,899	0	(894)	0	0	0	370,500	07/31/2020
100049554		BLUFFTON	SC		11/20/2020	4.000	120,315	0	(799)	0	0	0	299,250	07/31/2020
100049559		MORENO VALLEY	CA		11/20/2020	4.250	240,031	0	(978)	0	0	0	297,326	07/31/2020
100049563		CITRUS HEIGHTS	CA		11/20/2020	4.500	382,473	0	(1,897)	0	0	0	617,500	07/31/2020
100049564		HILLSBORO	OR		11/20/2020	4.875	320,892	0	(1,681)	0	0	0	513,000	07/31/2020
100049567		POMONA	CA		11/20/2020	4.375	280,433	0	(1,278)	0	0	0	408,500	07/31/2020
100049572		JUPITER	FL		11/20/2020	4.500	184,115	0	(540)	0	0	0	304,000	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049580		HUNTINGTON PARK	CA		11/20/2020	5.000	299,534	0	(1,513)	0	0	0	494,000	07/31/2020
100049693		LOS ANGELES	CA		11/20/2020	4.625	380,719	0	(1,513)	0	0	0	551,000	07/31/2020
100049705		BROOKLYN	NY		11/20/2020	3.750	443,336	0	(909)	0	0	0	665,000	07/31/2020
100049711		CHARLOTTE	NC		11/20/2020	3.000	125,146	0	57	0	0	0	271,605	07/31/2020
100049716		GARDEN GROVE	CA		11/20/2020	3.500	354,543	0	(825)	0	0	0	745,750	07/31/2020
100049717		PARKER	AZ		11/20/2020	5.250	207,531	0	(1,786)	0	0	0	226,575	07/31/2020
100049719		CHICAGO	IL		11/20/2020	4.250	166,656	0	901	0	0	0	161,500	07/31/2020
100049723		QUEENS VILLAGE	NY		11/20/2020	5.000	359,155	0	(2,018)	0	0	0	622,250	07/31/2020
100049725		HENDERSON	NV		11/20/2020	4.000	219,677	0	(5,975)	0	0	0	449,350	07/31/2020
100049741		LOS ANGELES	CA		11/20/2020	5.000	274,159	0	(996)	0	0	0	456,000	07/31/2020
100049869		WAIPAHU	HI		11/20/2020	4.875	360,394	0	(2,067)	0	0	0	807,500	07/31/2020
100049873		LOS ANGELES	CA		11/20/2020	3.375	291,605	0	(486)	0	0	0	584,250	07/31/2020
100049874		CHATSWORTH	CA		11/20/2020	4.000	362,103	0	(997)	0	0	0	608,000	07/31/2020
100049876		OXNARD	CA		11/20/2020	4.500	418,878	0	(1,060)	0	0	0	950,000	09/12/2023
100049881		PALM COAST	FL		11/20/2020	4.375	149,711	0	(825)	0	0	0	290,759	07/31/2020
100049882		LEVITTOWN	NY		11/20/2020	4.375	182,307	0	(889)	0	0	0	422,750	07/31/2020
100049885		NORTHVALE	NJ		11/20/2020	4.250	363,040	0	(1,495)	0	0	0	379,050	07/31/2020
100049886		INGLEWOOD	CA		11/20/2020	4.500	376,185	0	(1,609)	0	0	0	684,000	07/31/2020
100049889		PACOIMA	CA		11/20/2020	4.625	271,201	0	(939)	0	0	0	541,500	07/31/2020
100049890		PORTLAND	OR		11/20/2020	4.500	132,953	0	(477)	0	0	0	311,600	07/31/2020
100049895		DES PLAINES	IL		11/20/2020	3.375	188,764	0	(212)	0	0	0	256,500	07/31/2020
100049900		SEATTLE	WA		11/20/2020	4.500	322,715	0	(984)	0	0	0	611,800	07/31/2020
100049901		KENT	WA		11/20/2020	4.500	290,953	0	(1,387)	0	0	0	432,250	07/31/2020
100049905		CROSSVILLE	AL		11/20/2020	4.750	28,142	0	(267)	0	0	0	58,663	07/31/2020
100049908		FORKED RIVER	NJ		11/20/2020	4.625	156,284	0	(745)	0	0	0	232,750	07/31/2020
100049909		MARENGO	IL		11/20/2020	3.000	56,357	0	20	0	0	0	127,716	07/31/2020
100049916		CHICAGO	IL		11/20/2020	4.000	247,279	0	(923)	0	0	0	313,500	07/31/2020
100049919		POMPANO BEACH	FL		11/20/2020	4.875	215,572	0	2,399	0	0	0	513,000	07/31/2020
100049921		SPRINGFIELD GARDENS	NY		11/20/2020	3.500	391,331	0	(747)	0	0	0	565,250	07/31/2020
100049923		KATHLEEN	FL		11/20/2020	4.375	160,857	0	(737)	0	0	0	237,500	07/31/2020
100048542		TUCSON	AZ		11/20/2020	4.000	5,199	0	(3,321)	0	0	0	184,300	07/31/2020
100048543		MINNEAPOLIS	MN		11/20/2020	4.000	168,212	0	(549)	0	0	0	242,250	07/31/2020
100048544		SAINT PAUL	MN		11/20/2020	3.625	109,130	0	(407)	0	0	0	171,000	07/31/2020
100048552		BROOKLYN	NY		11/20/2020	4.375	367,756	0	(1,389)	0	0	0	878,750	07/31/2020
100048553		WORCESTER	MA		11/20/2020	4.375	223,437	0	(1,044)	0	0	0	304,000	07/31/2020
100048554		MARLBORO	NJ		11/20/2020	3.875	171,296	0	(511)	0	0	0	574,750	07/31/2020
100048556		NORWALK	CA		11/20/2020	4.125	305,440	0	(659)	0	0	0	560,500	07/31/2020
100048566		WARMINSTER	PA		11/20/2020	3.500	256,827	0	(451)	0	0	0	317,300	07/31/2020
100048567		CHICAGO	IL		11/20/2020	4.375	139,046	0	(329)	0	0	0	550,000	01/29/2023
100048568		LOWELL	MA		11/20/2020	6.625	175,470	0	(867)	0	0	0	242,250	07/31/2020
100048570		PORT SAINT LUCIE	FL		11/20/2020	4.625	243,446	0	(825)	0	0	0	267,900	07/31/2020
100048579		LAKE ARROWHEAD	CA		11/20/2020	3.375	135,835	0	(131)	0	0	0	228,000	07/31/2020
100048581		MIAMI	FL		11/20/2020	3.875	283,278	0	(590)	0	0	0	361,000	07/31/2020
100048587		NORTHAMPTON	PA		11/20/2020	6.375	73,944	0	(516)	0	0	0	149,150	07/31/2020
100048591		LOGANVILLE	GA		11/20/2020	4.625	227,006	0	(1,159)	0	0	0	303,050	07/31/2020
100048592		BRIGHTON	MA		11/20/2020	4.750	378,113	0	(1,710)	0	0	0	964,250	07/31/2020
100048593		YUCAIPA	CA		11/20/2020	3.875	390,700	0	(1,257)	0	0	0	522,500	07/31/2020
100048595		MIAMI	FL		11/20/2020	4.750	90,961	0	(611)	0	0	0	166,250	07/31/2020
100048598		TEMPLETON	CA		11/20/2020	3.750	299,341	0	(872)	0	0	0	426,550	07/31/2020
100048707		COLVILLE	WA		11/20/2020	3.625	159,723	0	(428)	0	0	0	327,750	07/31/2020
100048711		LAKE ELSINORE	CA		11/20/2020	5.000	213,587	0	(1,114)	0	0	0	418,000	07/31/2020
100048714		HOLLYWOOD	FL		11/20/2020	4.875	191,899	0	(888)	0	0	0	247,000	07/31/2020

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100048716		RICHMOND	VA		11/20/2020	3.500	177,419	0	(303)	0	0	0	226,100	07/31/2020
100048727		PHOENIX	AZ		11/20/2020	4.875	139,389	0	(929)	0	0	0	225,150	07/31/2020
100048729		HOLBROOK	MA		11/20/2020	4.625	309,590	0	(1,620)	0	0	0	350,550	07/31/2020
100048730		LANHAM	MD		11/20/2020	5.000	183,488	0	(944)	0	0	0	332,500	07/31/2020
100048732		OWATONNA	MN		11/20/2020	4.500	82,496	0	225	0	0	0	91,153	07/31/2020
100048734		BRANDON	FL		11/20/2020	3.875	144,233	0	(353)	0	0	0	231,800	07/31/2020
100048736		CLEVELAND	OH		11/20/2020	3.750	92,174	0	(150)	0	0	0	104,500	07/31/2020
100048737		RANDOLPH	MA		11/20/2020	3.625	219,203	0	(425)	0	0	0	370,500	07/31/2020
100048740		FAIRFAX	VA		11/20/2020	5.000	234,948	0	(997)	0	0	0	353,400	07/31/2020
100048741		NORTHPORT	AL		11/20/2020	3.750	72,518	0	(241)	0	0	0	106,400	07/31/2020
100048755		FRESNO	CA		11/20/2020	4.250	241,425	0	(769)	0	0	0	327,750	07/31/2020
100048928		HAWAIIAN GARDENS	CA		11/20/2020	3.750	256,729	0	(388)	0	0	0	389,500	07/31/2020
100048929		GAINESVILLE	FL		11/20/2020	4.125	100,185	0	(468)	0	0	0	319,000	05/07/2022
100048931		HAYWARD	CA		11/20/2020	4.625	403,410	0	(1,690)	0	0	0	679,250	07/31/2020
100048935		CICERO	IL		11/20/2020	3.875	118,817	0	1,033	0	0	0	166,250	07/31/2020
100048936		ARLINGTON	VA		11/20/2020	3.375	16,046	0	(436)	0	0	0	180,500	07/31/2020
100048942		SPRINGFIELD	OH		11/20/2020	3.500	66,060	0	239	0	0	0	88,825	04/08/2023
100048945		SANTA MARIA	CA		11/20/2020	4.250	223,787	0	(795)	0	0	0	365,560	07/31/2020
100048946		MADERA	CA		11/20/2020	4.250	117,023	0	(567)	0	0	0	227,905	07/31/2020
100048948		DULUTH	GA		11/20/2020	5.125	184,019	0	(911)	0	0	0	285,000	07/31/2020
100048950		PHOENIX	AZ		11/20/2020	5.000	90,856	0	(454)	0	0	0	204,250	07/31/2020
100048953		HIALEAH	FL		11/20/2020	4.375	138,054	0	(538)	0	0	0	194,750	07/31/2020
100048954		SACRAMENTO	CA		11/20/2020	6.375	101,068	0	(813)	0	0	0	247,000	07/31/2020
100048967		STATEN ISLAND	NY		11/20/2020	3.875	213,875	0	309	0	0	0	522,500	07/31/2020
100048971		SOUTH GATE	CA		11/20/2020	4.375	361,592	0	(1,387)	0	0	0	579,500	07/31/2020
100049088		SAN TAN VALLEY	AZ		11/20/2020	4.375	135,155	0	(457)	0	0	0	237,500	07/31/2020
100049089		EDGEWATER	MD		11/20/2020	5.000	282,003	0	(1,586)	0	0	0	323,000	07/31/2020
100049090		LA MIRADA	CA		11/20/2020	3.875	419,365	0	(1,185)	0	0	0	565,250	07/31/2020
100049094		SACRAMENTO	CA		11/20/2020	5.125	228,660	0	(1,191)	0	0	0	346,750	07/31/2020
100049095		MIAMI	FL		11/20/2020	4.125	217,367	0	(566)	0	0	0	272,650	07/31/2020
100049102		COOLBAUGH	PA		11/20/2020	4.125	146,094	0	1,075	0	0	0	171,000	07/31/2020
100049103		ROCK HILL	NY		11/20/2020	4.000	199,070	0	(528)	0	0	0	253,650	07/31/2020
100049104		LOWELL	MA		11/20/2020	4.625	292,514	0	(1,306)	0	0	0	489,250	07/31/2020
100049105		VAN NUYS	CA		11/20/2020	3.875	404,640	0	(946)	0	0	0	641,250	07/31/2020
100049106		WARRINGTON	PA		11/20/2020	4.750	136,114	0	(1,190)	0	0	0	331,550	07/31/2020
100049112		HIALEAH	FL		11/20/2020	4.500	85,059	0	(479)	0	0	0	169,100	07/31/2020
100049113		BLACKSBURG	VA		11/20/2020	3.375	158,185	0	(254)	0	0	0	185,250	07/31/2020
100049115		VALLEY SPRINGS	CA		11/20/2020	5.000	245,221	0	(1,328)	0	0	0	280,250	07/31/2020
100049116		HILLSBORO	OR		11/20/2020	4.375	189,719	0	(714)	0	0	0	323,000	07/31/2020
100049119		STATEN ISLAND	NY		11/20/2020	4.500	196,368	0	(3,159)	0	0	0	631,750	07/31/2020
100049121		MIAMI	FL		11/20/2020	4.000	315,943	0	(923)	0	0	0	536,750	07/31/2020
100049122		DURANGO	CO		11/20/2020	3.875	254,463	0	(725)	0	0	0	356,250	07/31/2020
100049125		FRESNO	CA		11/20/2020	6.375	174,817	0	(2,128)	0	0	0	261,250	07/31/2020
100049127		WOLCOTT	CT		11/20/2020	4.375	144,230	0	(779)	0	0	0	220,400	07/31/2020
100049131		HAYWARD	CA		11/20/2020	4.250	284,948	0	(1,408)	0	0	0	608,000	07/31/2020
100049132		SALEM	OR		11/20/2020	4.250	331,042	0	(952)	0	0	0	361,570	07/31/2020
100049137		CANTON	MI		11/20/2020	3.500	112,743	0	(260)	0	0	0	218,500	07/31/2020
100049260		OVERGAARD	AZ		11/20/2020	6.375	163,338	0	(1,263)	0	0	0	323,000	07/31/2020
100049265		LAS VEGAS	NV		11/20/2020	4.750	95,885	0	(1,731)	0	0	0	223,250	07/31/2020
100049266		LAS VEGAS	NV		11/20/2020	5.000	145,039	0	(734)	0	0	0	190,000	07/31/2020
100049272		TRENTON	NJ		11/20/2020	4.250	206,052	0	(107)	0	0	0	199,500	07/31/2020
100049274		UNION	WA		11/20/2020	4.125	169,699	0	(724)	0	0	0	323,000	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049281		PICO RIVERA	CA		11/20/2020	4.375	343,710	0	0	0	0	0	432,250	07/31/2020
100049283		MEMPHIS	TN		11/20/2020	7.450	60,655	0	(1,246)	0	0	0	66,785	07/30/2020
100049288		FORT LAUDERDALE	FL		11/20/2020	4.875	207,135	0	(1,292)	0	0	0	188,338	07/31/2020
100049293		STATEN ISLAND	NY		11/20/2020	4.125	330,214	0	(1,251)	0	0	0	722,000	07/31/2020
100049297		LAWRENCEVILLE	GA		11/20/2020	3.875	271,730	0	(995)	0	0	0	379,050	07/31/2020
100049298		HYATTSVILLE	MD		11/20/2020	5.125	80,414	0	(461)	0	0	0	270,750	07/31/2020
100049301		SANTA CLARITA	CA		11/20/2020	4.375	375,655	0	(1,551)	0	0	0	546,250	07/31/2020
100049305		FAYETTEVILLE	GA		11/20/2020	4.250	160,226	0	(769)	0	0	0	223,250	07/31/2020
100049306		CONROE	TX		11/20/2020	5.375	150,497	0	(1,166)	0	0	0	291,000	05/16/2023
100049309		PHOENIX	AZ		11/20/2020	3.500	222,966	0	(316)	0	0	0	280,250	07/31/2020
100049420		MENIFEE	CA		11/20/2020	4.625	381,820	0	(1,906)	0	0	0	498,750	07/31/2020
100049428		GALLATIN	MO		11/20/2020	4.375	43,699	0	(277)	0	0	0	67,688	07/31/2020
100049431		MIAMI	FL		11/20/2020	4.375	167,700	0	1,227	0	0	0	150,100	07/31/2020
100049441		SAN BERNARDINO	CA		11/20/2020	3.375	138,798	0	(156)	0	0	0	232,750	07/31/2020
100049442		NOOKSACK	WA		11/20/2020	4.500	285,288	0	(1,208)	0	0	0	380,000	07/31/2020
100049444		VIRGINIA BEACH	VA		11/20/2020	3.000	187,227	0	(700)	0	0	0	267,900	07/31/2020
100049447		KISSIMMEE	FL		11/20/2020	5.000	83,815	0	45	0	0	0	158,650	07/31/2020
100049448		BRONX	NY		11/20/2020	4.000	573,619	0	(1,772)	0	0	0	722,000	07/31/2020
100049449		OSSINING	NY		11/20/2020	5.125	263,934	0	(1,263)	0	0	0	361,000	07/31/2020
100049456		FONTANA	CA		11/20/2020	3.875	269,892	0	(712)	0	0	0	294,500	07/31/2020
100049459		EAST ORANGE	NJ		11/20/2020	4.250	257,280	0	494	0	0	0	224,200	07/31/2020
100049460		FORT MYERS	FL		11/20/2020	5.250	94,863	0	(1,136)	0	0	0	171,000	07/31/2020
100049464		LITTLEROCK	CA		11/20/2020	4.250	125,903	0	126	0	0	0	266,000	07/31/2020
100049465		SAINT CLOUD	FL		11/20/2020	3.500	177,350	0	(144)	0	0	0	342,000	07/31/2020
100049469		ZIRCONIA	NC		11/20/2020	3.250	126,044	0	(176)	0	0	0	205,675	07/31/2020
100049471		NORTH TONAWANDA	NY		11/20/2020	8.000	70,731	0	(1,436)	0	0	0	150,219	07/31/2020
100049478		SCHENECTADY	NY		11/20/2020	4.625	121,641	0	(558)	0	0	0	180,405	07/31/2020
100049638		CHICAGO	IL		11/20/2020	4.500	259,074	0	(724)	0	0	0	225,000	02/06/2021
100049639		CORONA	CA		11/20/2020	4.375	293,500	0	(1,175)	0	0	0	446,500	07/31/2020
100049642		ALLEN PARK	MI		11/20/2020	5.250	82,800	0	(833)	0	0	0	218,500	07/31/2020
100049652		TUCSON	AZ		11/20/2020	6.000	66,487	0	(774)	0	0	0	129,200	07/31/2020
100049654		SAN ANTONIO	TX		11/20/2020	4.625	79,872	0	(392)	0	0	0	118,572	07/31/2020
100049656		BROOKLYN	NY		11/20/2020	4.375	361,401	0	(1,507)	0	0	0	593,750	07/31/2020
100049659		FISHERS	IN		11/20/2020	6.000	280,336	0	483	0	0	0	627,000	07/31/2020
100049661		TAMPA	FL		11/20/2020	4.375	147,304	0	643	0	0	0	185,250	07/31/2020
100049665		HARVEY	IL		11/20/2020	4.000	64,857	0	794	0	0	0	28,880	07/31/2020
100049667		AUGUSTA	GA		11/20/2020	3.500	50,599	0	(45)	0	0	0	107,113	07/31/2020
100049668		SUTTER	CA		11/20/2020	4.000	112,260	0	(216)	0	0	0	185,250	07/31/2020
100049669		MIAMI	FL		11/20/2020	4.875	59,091	0	1,722	0	0	0	370,500	07/31/2020
100049672		OPA LOCKA	FL		11/20/2020	4.000	167,260	0	(406)	0	0	0	275,500	07/31/2020
100049673		MIAMI	FL		11/20/2020	5.000	242,080	0	(1,568)	0	0	0	365,750	07/31/2020
100049674		SHANNON	NC		11/20/2020	6.625	74,241	0	(1,439)	0	0	0	166,250	07/31/2020
100049686		MAKAWAO	HI		11/20/2020	4.250	519,793	0	(1,473)	0	0	0	688,750	07/31/2020
100049687		GRAHAM	WA		11/20/2020	4.625	236,029	0	(1,162)	0	0	0	384,750	07/31/2020
100049688		CLINTON	CT		11/20/2020	3.875	120,648	0	(270)	0	0	0	164,350	07/31/2020
100049691		RIALTO	CA		11/20/2020	4.375	230,550	0	(1,055)	0	0	0	379,905	07/31/2020
100049692		MORENO VALLEY	CA		11/20/2020	4.500	218,782	0	(990)	0	0	0	408,500	07/31/2020
100049827		OCALA	FL		11/20/2020	4.125	199,143	0	(338)	0	0	0	152,000	07/31/2020
100049832		PHILADELPHIA	PA		11/20/2020	7.375	56,779	0	(1,603)	0	0	0	193,800	07/31/2020
100049834		KANSAS CITY	MO		11/20/2020	4.125	49,036	0	(326)	0	0	0	147,250	07/31/2020
100049837		EDMONDS	WA		11/20/2020	4.375	272,417	0	(919)	0	0	0	422,750	07/31/2020
100049840		OAKLAND	CA		11/20/2020	4.625	294,087	0	(1,254)	0	0	0	560,500	07/30/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049843		LYNWOOD	CA		11/20/2020	3.000	123,102	0	4	0	0	0	403,750	07/31/2020
100049846		SALINAS	CA		11/20/2020	4.250	325,945	0	(1,135)	0	0	0	545,894	07/31/2020
100049852		MOXEE	WA		11/20/2020	4.375	118,690	0	(696)	0	0	0	229,900	07/31/2020
100049855		OCEANSIDE	CA		11/20/2020	4.500	445,063	0	(1,863)	0	0	0	560,500	07/31/2020
100049857		LA HABRA	CA		11/20/2020	4.250	247,695	0	(1,433)	0	0	0	489,250	07/31/2020
100049859		SPRINGVILLE	AL		11/20/2020	4.250	90,100	0	(287)	0	0	0	152,000	07/31/2020
100049861		MESA	AZ		11/20/2020	5.000	133,719	0	(890)	0	0	0	236,550	07/31/2020
100049864		GLEN BURNIE	MD		11/20/2020	4.375	208,567	0	(869)	0	0	0	268,375	07/31/2020
100049866		LYNNWOOD	WA		11/20/2020	4.250	237,938	0	(1,019)	0	0	0	441,750	07/31/2020
100049038		PHOENIX	AZ		11/20/2020	4.625	146,116	0	(718)	0	0	0	223,250	07/31/2020
100049039		MIAMI	FL		11/20/2020	4.000	217,010	0	(333)	0	0	0	345,800	07/31/2020
100049045		SANTA ANA	CA		11/20/2020	4.375	383,127	0	(1,422)	0	0	0	530,000	04/03/2021
100049046		TOWNSEND	TN		11/20/2020	4.500	127,511	0	(581)	0	0	0	261,250	07/31/2020
100049047		CAPITOL HEIGHTS	MD		11/20/2020	4.250	135,701	0	(491)	0	0	0	240,350	07/31/2020
100049051		JOHNSON CITY	TN		11/20/2020	4.375	71,364	0	(438)	0	0	0	166,250	07/31/2020
100049054		KANSAS CITY	KS		11/20/2020	3.375	105,871	0	(188)	0	0	0	237,500	07/31/2020
100049058		LODI	CA		11/20/2020	4.000	321,614	0	(1,009)	0	0	0	491,150	07/31/2020
100049059		VICTORVILLE	CA		11/20/2020	4.250	155,788	0	(706)	0	0	0	229,900	07/31/2020
100049062		FOREST HILLS	NY		11/20/2020	3.375	329,391	0	(479)	0	0	0	707,750	07/31/2020
100049064		LAKE WORTH	FL		11/20/2020	3.375	161,883	0	(199)	0	0	0	237,500	07/31/2020
100049066		BALDWIN PARK	CA		11/20/2020	5.500	379,479	0	(2,607)	0	0	0	470,250	07/31/2020
100049074		HESPERIA	CA		11/20/2020	3.750	203,813	0	148	0	0	0	280,250	07/31/2020
100049077		NORTHFIELD	OH		11/20/2020	4.500	280,502	0	(1,209)	0	0	0	332,500	07/31/2020
100049084		OCALA	FL		11/20/2020	4.875	61,084	0	(582)	0	0	0	123,500	07/31/2020
100049200		WENTZVILLE	MO		11/20/2020	4.000	146,486	0	595	0	0	0	237,500	07/31/2020
100049205		LA MIRADA	CA		11/20/2020	3.750	443,770	0	(842)	0	0	0	574,750	07/31/2020
100049207		PEMBROKE PINES	FL		11/20/2020	5.000	279,094	0	(1,930)	0	0	0	370,500	07/31/2020
100049208		ROSEVILLE	MI		11/20/2020	8.400	62,292	0	(406)	0	0	0	116,850	07/31/2020
100049212		CENTRAL ISLIP	NY		11/20/2020	4.375	304,146	0	(2,136)	0	0	0	342,000	07/31/2020
100049215		NEW ORLEANS	LA		11/20/2020	3.375	87,809	0	(121)	0	0	0	147,250	07/31/2020
100049217		COMPTON	CA		11/20/2020	3.625	380,329	0	(811)	0	0	0	427,500	07/31/2020
100049218		CASA GRANDE	AZ		11/20/2020	5.000	78,950	0	(586)	0	0	0	166,250	07/31/2020
100049219		CUYAHOGA FALLS	OH		11/20/2020	4.375	48,548	0	(318)	0	0	0	104,500	07/31/2020
100049221		PORT HURON	MI		11/20/2020	7.125	28,051	0	(51)	0	0	0	72,200	07/31/2020
100049224		EAST MEADOW	NY		11/20/2020	3.875	313,998	0	(1,370)	0	0	0	498,750	07/31/2020
100049226		LONG BEACH	CA		11/20/2020	3.625	298,640	0	(588)	0	0	0	1,110,075	07/31/2020
100049228		MILFORD	MA		11/20/2020	4.375	326,727	0	(1,523)	0	0	0	370,500	07/31/2020
100049231		LAS VEGAS	NV		11/20/2020	5.375	163,677	0	(926)	0	0	0	226,100	07/31/2020
100049236		PUEBLO	CO		11/20/2020	3.750	31,813	0	(161)	0	0	0	142,500	07/31/2020
100049237		REDLANDS	CA		11/20/2020	4.125	208,518	0	(581)	0	0	0	258,400	07/31/2020
100049239		CHAMBERSBURG	PA		11/20/2020	7.000	100,841	0	(1,574)	0	0	0	156,750	07/31/2020
100049242		MIAMI	FL		11/20/2020	4.375	304,109	0	(610)	0	0	0	248,900	07/31/2020
100049244		HOMESTEAD	FL		11/20/2020	3.750	121,718	0	130	0	0	0	247,950	07/31/2020
100049247		GRIFFITH	IN		11/20/2020	4.625	144,528	0	(645)	0	0	0	204,250	07/31/2020
100049248		NORCROSS	GA		11/20/2020	4.000	189,184	0	(525)	0	0	0	346,750	07/31/2020
100049253		MIAMI	FL		11/20/2020	4.960	176,205	0	(1,067)	0	0	0	190,000	07/31/2020
100049255		WINTON	CA		11/20/2020	3.500	142,111	0	(271)	0	0	0	181,735	07/31/2020
100049368		RENTON	WA		11/20/2020	4.250	393,106	0	(1,280)	0	0	0	513,000	07/31/2020
100049371		VICTORVILLE	CA		11/20/2020	3.750	271,485	0	158	0	0	0	367,650	07/31/2020
100049373		ALDIE	VA		11/20/2020	3.625	251,314	0	(509)	0	0	0	494,000	07/31/2020
100049375		BLAINE	WA		11/20/2020	4.250	237,328	0	(1,546)	0	0	0	385,605	07/31/2020
100049377		SAVANNAH	GA		11/20/2020	5.250	101,602	0	(789)	0	0	0	117,800	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049384		WEST BABYLON	NY		11/20/2020	3.500	139,737	0	(81)	0	0	0	284,050	07/31/2020
100049389		HIALEAH	FL		11/20/2020	4.625	229,126	0	(879)	0	0	0	296,400	07/31/2020
100049390		NORTH BERGEN	NJ		11/20/2020	4.500	278,088	0	(1,621)	0	0	0	498,750	07/31/2020
100049396		LITHIA SPRINGS	GA		11/20/2020	3.875	146,657	0	(654)	0	0	0	308,750	07/31/2020
100049399		PHOENIX	AZ		11/20/2020	4.500	119,419	0	(555)	0	0	0	228,000	07/31/2020
100049400		ATLANTA	GA		11/20/2020	3.500	84,181	0	(187)	0	0	0	118,750	07/31/2020
100049402		BLOOMINGTON	CA		11/20/2020	5.000	279,692	0	(1,397)	0	0	0	365,750	07/31/2020
100049406		READING	PA		11/20/2020	4.250	183,459	0	(650)	0	0	0	268,850	07/31/2020
100049409		ATLANTA	GA		11/20/2020	4.625	139,714	0	(418)	0	0	0	180,500	07/31/2020
100049413		WEST COVINA	CA		11/20/2020	4.500	241,841	0	(949)	0	0	0	569,050	07/31/2020
100049415		LEXINGTON	NC		11/20/2020	6.625	94,934	0	(634)	0	0	0	156,750	07/31/2020
100049587		MIAMI	FL		11/20/2020	4.250	70,517	0	(439)	0	0	0	148,200	07/31/2020
100049589		COACHELLA	CA		11/20/2020	4.250	190,881	0	(799)	0	0	0	232,750	07/31/2020
100049591		GROSSE POINTE	MI		11/20/2020	4.500	178,775	0	(910)	0	0	0	332,500	07/31/2020
100049592		LYNCHBURG	VA		11/20/2020	6.000	66,132	0	(769)	0	0	0	161,500	07/31/2020
100049596		GALLOWAY	NJ		11/20/2020	4.750	139,768	0	(271)	0	0	0	218,500	07/31/2020
100049612		TEMPLE HILLS	MD		11/20/2020	3.500	89,210	0	(131)	0	0	0	104,500	07/31/2020
100049613		LOS ANGELES	CA		11/20/2020	4.250	166,999	0	(1,714)	0	0	0	413,250	07/31/2020
100049615		BAKERSFIELD	CA		11/20/2020	3.500	65,788	0	(146)	0	0	0	94,763	07/31/2020
100049617		MARYSVILLE	CA		11/20/2020	4.250	193,521	0	(879)	0	0	0	301,815	07/31/2020
100049618		BUENA PARK	CA		11/20/2020	3.875	351,409	0	(768)	0	0	0	570,000	07/31/2020
100049619		WOODBURY	NY		11/20/2020	4.250	310,312	0	(1,245)	0	0	0	498,750	07/31/2020
100049626		EASTON	MD		11/20/2020	3.375	210,587	0	(225)	0	0	0	232,750	07/31/2020
100049628		EL MONTE	CA		11/20/2020	3.750	219,592	0	(328)	0	0	0	408,500	07/31/2020
100049629		BUDD LAKE	NJ		11/20/2020	4.500	165,505	0	(1,108)	0	0	0	408,500	07/31/2020
100049631		CENTRAL POINT	OR		11/20/2020	4.500	156,867	0	(1,492)	0	0	0	186,616	07/31/2020
100049635		WINFIELD	WV		11/20/2020	4.125	102,044	0	(413)	0	0	0	190,000	07/31/2020
100049749		RICHMOND	CA		11/20/2020	4.375	280,774	0	(1,158)	0	0	0	465,500	07/31/2020
100049750		TAMPA	FL		11/20/2020	3.375	98,957	0	(286)	0	0	0	296,400	07/31/2020
100049751		NASHUA	NH		11/20/2020	4.250	193,598	0	(891)	0	0	0	327,750	07/31/2020
100049756		SACRAMENTO	CA		11/20/2020	4.125	184,100	0	(495)	0	0	0	299,250	07/31/2020
100049757		POMONA	CA		11/20/2020	5.375	292,129	0	(1,245)	0	0	0	422,750	07/31/2020
100049759		INGLEWOOD	CA		11/20/2020	4.250	347,081	0	(991)	0	0	0	579,500	07/31/2020
100049760		DEERFIELD BEACH	FL		11/20/2020	4.625	222,216	0	(994)	0	0	0	337,250	07/31/2020
100049762		RICHMOND	VA		11/20/2020	6.750	43,107	0	(1,560)	0	0	0	205,200	07/31/2020
100049763		TACOMA	WA		11/20/2020	4.375	91,122	0	(621)	0	0	0	273,125	07/31/2020
100049764		WATSONVILLE	CA		11/20/2020	4.250	389,086	0	(1,580)	0	0	0	527,250	07/31/2020
100049765		MINNEAPOLIS	MN		11/20/2020	5.000	166,646	0	(954)	0	0	0	232,750	07/31/2020
100049769		WHITTIER	CA		11/20/2020	3.375	299,511	0	(365)	0	0	0	617,500	07/31/2020
100049774		STATEN ISLAND	NY		11/20/2020	5.125	256,873	0	(1,026)	0	0	0	399,000	07/31/2020
100049780		SILVER SPRING	MD		11/20/2020	4.375	400,666	0	(1,161)	0	0	0	460,750	07/31/2020
100049781		CHICAGO	IL		11/20/2020	3.375	198,328	0	(291)	0	0	0	275,500	07/31/2020
100049793		LAS VEGAS	NV		11/20/2020	4.875	132,393	0	(1,404)	0	0	0	228,000	07/31/2020
100049802		CUTLER BAY	FL		11/20/2020	5.375	190,343	0	(831)	0	0	0	356,250	07/31/2020
100049803		WATERBURY	CT		11/20/2020	3.500	186,094	0	1,225	0	0	0	199,500	07/31/2020
100049806		BROOKLYN	NY		11/20/2020	3.500	374,899	0	(567)	0	0	0	551,000	07/31/2020
100049807		STATEN ISLAND	NY		11/20/2020	4.375	179,970	0	(855)	0	0	0	353,400	07/31/2020
100049808		EDGEWOOD	MD		11/20/2020	4.375	182,320	0	(552)	0	0	0	208,050	07/31/2020
100049926		SMITHTOWN	NY		11/20/2020	6.625	238,914	0	(1,253)	0	0	0	417,050	07/31/2020
100049927		RESEDA	CA		11/20/2020	4.625	231,044	0	(915)	0	0	0	519,650	07/31/2020
100049930		AKRON	OH		11/20/2020	4.500	64,508	0	(32)	0	0	0	47,742	07/31/2020
100049934		MANTECA	CA		11/20/2020	3.500	124,791	0	(253)	0	0	0	403,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049937		RIVERSIDE	CA		11/20/2020	4.125	171,619	0	(827)	0	0	0	358,150	07/31/2020
100049938		FAYETTEVILLE	GA		11/20/2020	4.000	177,261	0	(589)	0	0	0	356,250	07/31/2020
100049939		MARIETTA	SC		11/20/2020	4.625	227,643	0	(713)	0	0	0	228,000	07/31/2020
100049940		GLEN BURNIE	MD		11/20/2020	3.250	168,609	0	(68)	0	0	0	199,500	07/31/2020
100049943		CARSON	CA		11/20/2020	5.000	324,107	0	(771)	0	0	0	498,750	07/31/2020
100049945		BOWIE	MD		11/20/2020	4.625	328,359	0	(1,621)	0	0	0	484,500	07/31/2020
100049948		HARWOOD HEIGHTS	IL		11/20/2020	5.000	359,871	0	(1,673)	0	0	0	609,900	07/31/2020
100049952		MILWAUKEE	WI		11/20/2020	4.000	98,721	0	(235)	0	0	0	200,450	07/31/2020
100049955		GAITHERSBURG	MD		11/20/2020	4.500	131,307	0	(659)	0	0	0	304,000	07/31/2020
100049956		MIAMI	FL		11/20/2020	4.375	99,498	0	(1,536)	0	0	0	342,000	07/31/2020
100049970		GRAND JUNCTION	CO		11/20/2020	4.625	107,061	0	(428)	0	0	0	149,150	07/31/2020
100049971		LAKE WALES	FL		11/20/2020	6.875	301,560	0	(1,308)	0	0	0	446,500	07/31/2020
100049973		MC CONNELLS	SC		11/20/2020	5.500	150,591	0	(1,164)	0	0	0	299,250	07/31/2020
100049975		CORTLANDT MANOR	NY		11/20/2020	4.125	162,293	0	(593)	0	0	0	403,750	07/31/2020
100050112		NILES	OH		11/20/2020	7.875	29,250	0	(1,904)	0	0	0	152,000	07/31/2020
100050119		SCOTTSDALE	AZ		11/20/2020	6.875	86,784	0	(885)	0	0	0	275,500	07/31/2020
100050124		PLAINFIELD	IL		11/20/2020	6.000	65,564	0	(646)	0	0	0	242,250	07/31/2020
100050125		JOLIET	IL		11/20/2020	7.625	61,540	0	(801)	0	0	0	76,713	07/31/2020
100050126		YORK	PA		11/20/2020	7.500	27,293	0	(184)	0	0	0	38,808	07/31/2020
100050128		ZEBULON	NC		11/20/2020	8.000	61,017	0	(1,818)	0	0	0	138,700	07/31/2020
100050133		STILWELL	OK		11/20/2020	7.500	74,422	0	(657)	0	0	0	63,175	07/31/2020
100050134		LAS VEGAS	NV		11/20/2020	3.500	260,836	0	(356)	0	0	0	631,750	07/31/2020
100050136		GEORGETOWN	SC		11/20/2020	4.750	59,582	0	(140)	0	0	0	67,688	07/31/2020
100050140		KEWAUNEE	WI		11/20/2020	6.875	116,282	0	(609)	0	0	0	152,000	07/31/2020
100050149		MATTESON	IL		11/20/2020	4.625	245,410	0	(876)	0	0	0	244,150	07/31/2020
100050150		GREENCASTLE	PA		11/20/2020	7.000	151,592	0	(1,138)	0	0	0	213,750	07/31/2020
100050154		MACON	GA		11/20/2020	7.625	76,452	0	(1,456)	0	0	0	152,000	07/31/2020
100050157		HOLLYWOOD	FL		11/20/2020	5.125	101,959	0	(643)	0	0	0	232,750	07/31/2020
100050159		SAN ANTONIO	TX		11/20/2020	6.750	111,105	0	(546)	0	0	0	232,750	07/31/2020
100050163		NEWARK	NJ		11/20/2020	4.000	551,389	0	605	0	0	0	641,250	07/31/2020
100050341		PORTERVILLE	CA		11/20/2020	3.625	269,143	0	(641)	0	0	0	380,000	07/31/2020
100050345		PEABODY	MA		11/20/2020	10.275	414,877	0	(4,340)	0	0	0	532,000	07/31/2020
100050347		SICKLERVILLE	NJ		11/20/2020	4.125	148,153	0	42	0	0	0	94,763	07/31/2020
100050348		WASHINGTON	PA		11/20/2020	7.125	43,181	0	(787)	0	0	0	85,738	07/31/2020
100050354		OVERLAND PARK	KS		11/20/2020	4.375	396,467	0	(1,630)	0	0	0	536,750	07/31/2020
100050356		NORTH CHARLESTON	SC		11/20/2020	4.675	95,446	0	(671)	0	0	0	218,500	07/31/2020
100050357		ELIZABETH	NJ		11/20/2020	5.000	220,745	0	(1,850)	0	0	0	323,000	07/31/2020
100050359		INGLEWOOD	CA		11/20/2020	4.500	235,123	0	(1,039)	0	0	0	513,000	07/31/2020
100050360		PHOENIX	AZ		11/20/2020	5.000	92,446	0	(417)	0	0	0	193,800	07/31/2020
100050362		BAY SHORE	NY		11/20/2020	4.750	179,838	0	(1,092)	0	0	0	294,500	07/31/2020
100050376		RANDALLSTOWN	MD		11/20/2020	4.125	87,378	0	(443)	0	0	0	295,450	07/30/2020
100050379		LEAGUE CITY	TX		11/20/2020	4.500	173,236	0	(590)	0	0	0	242,250	07/31/2020
100050050		WASHINGTON	DC		11/20/2020	3.625	126,193	0	(363)	0	0	0	327,750	07/31/2020
100050052		PERRYSBURG	OH		11/20/2020	4.250	77,102	0	(242)	0	0	0	123,405	07/31/2020
100050063		COWPENS	SC		11/20/2020	4.500	134,514	0	(734)	0	0	0	228,000	07/31/2020
100050066		TEMPLE HILLS	MD		11/20/2020	4.750	170,836	0	(543)	0	0	0	247,000	07/31/2020
100050070		BLOOMINGTON	CA		11/20/2020	4.625	157,678	0	(569)	0	0	0	346,750	07/31/2020
100050082		OZARK	AR		11/20/2020	4.625	85,770	0	(517)	0	0	0	129,200	07/31/2020
100050083		ORGAN	NM		11/20/2020	5.000	69,928	0	(487)	0	0	0	114,000	07/31/2020
100050097		CROFTON	MD		11/20/2020	4.875	166,308	0	(858)	0	0	0	237,500	07/31/2020
100050102		TRENTON	MI		11/20/2020	5.000	207,270	0	(848)	0	0	0	280,250	07/31/2020
100050281		LONG BEACH	CA		11/20/2020	5.125	228,007	0	(1,253)	0	0	0	456,000	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050289		POMPANO BEACH	FL		11/20/2020	4.000	247,220	0	(402)	0	0	0	337,250	07/31/2020
100050297		PARAMOUNT	CA		11/20/2020	3.375	175,978	0	(353)	0	0	0	299,250	07/31/2020
100050299		SPOKANE	WA		11/20/2020	4.875	96,111	0	(611)	0	0	0	175,750	07/30/2020
100050300		BILLERICA	MA		11/20/2020	4.125	331,123	0	(1,144)	0	0	0	418,000	07/31/2020
100050301		DOVER	DE		11/20/2020	4.500	75,064	0	(457)	0	0	0	147,250	07/31/2020
100050303		HOLLYWOOD	FL		11/20/2020	4.625	249,689	0	(505)	0	0	0	304,000	07/31/2020
100050305		BROOKLYN	NY		11/20/2020	4.000	300,888	0	(973)	0	0	0	769,500	07/31/2020
100050315		TEMPLE HILLS	MD		11/20/2020	5.250	127,697	0	(839)	0	0	0	209,000	07/31/2020
100050316		NEW ORLEANS	LA		11/20/2020	4.250	175,247	0	(576)	0	0	0	394,250	07/31/2020
100050317		KURTISTOWN	HI		11/20/2020	4.375	210,829	0	(604)	0	0	0	318,250	07/31/2020
100050318		WOODRIDGE	IL		11/20/2020	4.250	155,177	0	(775)	0	0	0	225,150	07/31/2020
100050319		TAMPA	FL		11/20/2020	7.275	92,963	0	(2,004)	0	0	0	189,050	07/31/2020
100050322		TEMPE	AZ		11/20/2020	4.000	152,276	0	860	0	0	0	332,500	07/31/2020
100050324		FORT WALTON BEACH	FL		11/20/2020	4.625	136,164	0	(505)	0	0	0	201,400	07/31/2020
100050326		DAYTON	NV		11/20/2020	6.875	112,733	0	(524)	0	0	0	242,250	07/31/2020
100050328		JACKSONVILLE	FL		11/20/2020	4.500	183,114	0	(683)	0	0	0	237,500	07/31/2020
100050335		BELLEVUE	NE		11/20/2020	6.750	109,682	0	(793)	0	0	0	152,000	07/31/2020
100050336		OPA LOCKA	FL		11/20/2020	3.875	105,098	0	(376)	0	0	0	174,800	07/31/2020
100049984		GLENDALE	AZ		11/20/2020	5.875	126,966	0	(737)	0	0	0	246,050	07/31/2020
100049986		BROADVIEW	IL		11/20/2020	5.375	110,021	0	(899)	0	0	0	161,500	07/31/2020
100049988		BERWYN	IL		11/20/2020	4.000	179,231	0	(580)	0	0	0	223,250	07/31/2020
100050004		OMAHA	NE		11/20/2020	4.500	67,094	0	(371)	0	0	0	85,738	07/31/2020
100050007		CHICAGO	IL		11/20/2020	2.000	137,023	0	657	0	0	0	228,950	07/31/2020
100050015		BUFFALO GROVE	IL		11/20/2020	5.125	89,176	0	(815)	0	0	0	175,750	07/31/2020
100050018		NUNN	CO		11/20/2020	4.750	80,801	0	(324)	0	0	0	247,000	07/31/2020
100050020		QUEENS VILLAGE	NY		11/20/2020	5.000	147,314	0	(1,086)	0	0	0	465,500	07/31/2020
100050021		NEW YORK	NY		11/20/2020	4.375	291,803	0	(1,566)	0	0	0	931,000	07/31/2020
100050024		GRAND TERRACE	CA		11/20/2020	4.000	259,618	0	(703)	0	0	0	384,750	07/31/2020
100050030		VERNON	NJ		11/20/2020	4.125	51,916	0	(165)	0	0	0	117,800	07/31/2020
100050042		MINNEAPOLIS	MN		11/20/2020	4.250	90,312	0	(276)	0	0	0	144,400	07/31/2020
100050047		MOUNT MORRIS	MI		11/20/2020	4.000	75,472	0	165	0	0	0	72,110	07/31/2020
100050167		GREER	SC		11/20/2020	6.625	55,217	0	(876)	0	0	0	158,413	07/31/2020
100050168		HAMILTON	OH		11/20/2020	6.655	47,145	0	(797)	0	0	0	57,760	07/31/2020
100050170		CLEVELAND	OH		11/20/2020	3.500	125,966	0	347	0	0	0	130,000	04/03/2021
100050173		OAKLYN	NJ		11/20/2020	6.053	99,178	0	(480)	0	0	0	85,738	07/31/2020
100050174		OMAHA	NE		11/20/2020	7.375	50,701	0	(1,018)	0	0	0	90,250	07/31/2020
100050178		MIAMI	FL		11/20/2020	4.375	86,148	0	(505)	0	0	0	204,250	07/31/2020
100050179		MIAMI	FL		11/20/2020	4.875	187,250	0	(1,107)	0	0	0	397,100	07/31/2020
100050182		MIAMI	FL		11/20/2020	3.625	70,013	0	(216)	0	0	0	256,500	07/31/2020
100050185		NEWTON	NC		11/20/2020	6.125	15,251	0	(611)	0	0	0	110,200	07/31/2020
100050193		MIAMI	FL		11/20/2020	5.000	132,303	0	(1,102)	0	0	0	228,000	07/31/2020
100050199		HOLLYWOOD	FL		11/20/2020	4.375	245,113	0	(613)	0	0	0	418,000	07/31/2020
100050205		CALDWELL	ID		11/20/2020	4.000	65,853	0	(306)	0	0	0	190,000	07/31/2020
100050208		BROOKLYN	NY		11/20/2020	2.750	250,204	0	190	0	0	0	542,450	07/31/2020
100050213		COTTONWOOD	CA		11/20/2020	4.625	140,517	0	(680)	0	0	0	229,900	07/31/2020
100050215		MIAMI	FL		11/20/2020	4.125	202,910	0	(543)	0	0	0	280,250	07/31/2020
100050217		PENDLETON	IN		11/20/2020	4.000	144,334	0	(494)	0	0	0	223,250	07/31/2020
100050222		PERRIS	CA		11/20/2020	3.500	127,478	0	1,158	0	0	0	350,550	07/31/2020
100050225		BELVIDERE	IL		11/20/2020	4.375	93,891	0	(464)	0	0	0	185,250	07/31/2020
100057186		GALVESTON	TX		04/29/2021	5.750	115,086	0	(412)	0	0	0	155,000	03/26/2021
100057188		KISSIMMEE	FL		04/29/2021	5.500	103,669	0	(258)	0	0	0	325,000	03/17/2021
100057189		HEBER CITY	UT		04/29/2021	4.375	343,163	0	(989)	0	0	0	575,500	03/29/2021

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100057192		WINTER GARDEN	FL		04/29/2021	4.875	300,999	0	(825)	0	0	0	488,500	03/30/2021
100057199		NEW BRAUNFELS	TX		04/29/2021	4.875	165,830	0	(467)	0	0	0	240,000	03/25/2021
100057203		POWAY	CA		04/29/2021	5.500	1,004,461	0	(2,582)	0	0	0	1,525,000	03/24/2021
100057204		NORTHBROOK	IL		04/29/2021	5.999	278,182	0	(679)	0	0	0	403,500	03/29/2021
100057206		PHILADELPHIA	PA		04/29/2021	5.875	228,343	0	(590)	0	0	0	320,000	03/29/2021
100057207		PHILADELPHIA	PA		04/29/2021	5.875	221,599	0	(549)	0	0	0	310,000	03/29/2021
100057208		HIALEAH	FL		04/29/2021	5.625	284,807	0	(767)	0	0	0	370,000	03/26/2021
100067373		SAN JOSE DEL CABO	MEX		08/13/2021	8.950	220,407	0	0	0	0	0	422,000	04/01/2021
100067379		SAN JOSE DEL CABO	MEX		08/13/2021	9.990	1,421,013	0	0	0	0	0	2,959,667	05/01/2021
100067381		CABO SAN LUCAS	MEX		08/13/2021	8.250	291,012	0	0	0	0	0	654,974	04/01/2021
100067386		CABO SAN LUCAS	MEX		08/13/2021	10.900	136,414	0	0	0	0	0	260,735	03/08/2021
100067387		TIJUANA-ENSENADA PLAYAS	MEX		08/13/2021	9.650	104,032	0	0	0	0	0	220,939	03/10/2021
100067392		SAN JOSE DEL CABO	MEX		08/13/2021	8.900	311,334	0	0	0	0	0	845,435	04/06/2021
100067396		SAN JOSE DEL CABO	MEX		08/13/2021	8.200	245,759	0	0	0	0	0	647,344	05/14/2021
100074060		LOS CABOS	MEX		11/05/2021	11.300	247,542	0	0	0	0	0	440,331	06/25/2021
100074061		SAN JOSE DEL CABO	MEX		11/05/2021	7.750	140,235	0	0	0	0	0	581,836	06/11/2021
100074064		CABO SAN LUCAS	MEX		11/05/2021	11.800	174,235	0	0	0	0	0	325,836	08/31/2021
100074065		SAYULITA	MEX		11/05/2021	9.900	367,863	0	0	0	0	0	625,474	08/30/2021
100074066		SAN MIGUEL DE ALLENDE	MEX		11/05/2021	9.400	302,712	0	0	0	0	0	473,341	07/29/2021
100074070		SAN JOSE DEL CABO	MEX		11/05/2021	8.900	329,153	0	0	0	0	0	796,033	07/05/2021
100074074		CABO SAN LUCAS	MEX		11/05/2021	8.900	1,485,368	0	0	0	0	0	3,081,306	08/04/2021
100074075		PLAYAS DE ROSARITO	MEX		11/05/2021	8.800	111,041	0	0	0	0	0	358,914	09/24/2021
100074077		SAN JOSE DEL CABO	MEX		11/05/2021	7.750	403,507	0	0	0	0	0	2,191,764	08/04/2021
100076520		STAMFORD	CT		12/30/2021	5.296	630,045	0	(875)	0	0	0	850,000	11/19/2021
100076521		STATEN ISLAND	NY		12/30/2021	4.500	524,733	0	21,985	0	0	0	680,000	11/09/2021
100076523		POUGHKEEPSIE	NY		12/30/2021	4.900	284,601	0	(319)	0	0	0	388,000	11/10/2021
100076524		TAMPA	FL		12/30/2021	5.030	159,025	0	(227)	0	0	0	215,000	11/22/2021
100076525		YONKERS	NY		12/30/2021	4.400	594,375	0	(315)	0	0	0	825,000	11/12/2021
100076526		BLOOMFIELD	NM		12/30/2021	4.650	108,303	0	(56)	0	0	0	150,000	11/12/2021
100076527		QUEENS	NY		12/30/2021	4.200	333,003	0	(332)	0	0	0	575,000	11/10/2021
100076529		BALDWIN	NY		12/30/2021	4.975	493,241	0	(626)	0	0	0	670,000	11/23/2021
100076513		JACKSONVILLE	FL		12/30/2021	4.850	183,099	0	7,693	0	0	0	224,000	11/09/2021
100076514		STATEN ISLAND	NY		12/30/2021	4.200	482,688	0	20,505	0	0	0	590,000	11/12/2021
100076515		JACKSONVILLE	FL		12/30/2021	4.850	183,101	0	7,693	0	0	0	224,000	11/10/2021
100076516		TAMPA	FL		12/30/2021	4.600	253,684	0	10,300	0	0	0	370,000	11/10/2021
100076517		TOMS RIVER	NJ		12/30/2021	4.425	254,426	0	(357)	0	0	0	360,000	11/12/2021
100076518		LITTLESTOWN	PA		12/30/2021	5.493	114,943	0	(157)	0	0	0	195,000	11/12/2021
100076853		NEWARK	NJ		12/21/2021	4.375	389,637	0	(555)	0	0	0	705,000	11/30/2021
100076854		OCEANPORT	NJ		12/21/2021	5.625	350,607	0	(219)	0	0	0	480,000	12/13/2021
100076855		LONG BRANCH	NJ		12/21/2021	5.750	252,942	0	(321)	0	0	0	365,000	12/13/2021
100076856		WEST LONG BRANCH	NJ		12/21/2021	5.000	571,030	0	(310)	0	0	0	950,000	12/13/2021
100076858		LONG BRANCH	NJ		12/21/2021	5.750	227,680	0	(351)	0	0	0	355,000	12/13/2021
100083281		SAN JOSE DEL CABO	MEX		05/12/2022	7.400	96,699	0	0	0	0	0	359,452	04/29/2022
100083285		SAN JOSE DEL CABO	MEX		05/12/2022	7.550	2,413,504	0	0	0	0	0	4,130,316	05/05/2022
100083286		SAN JOSE DEL CABO	MEX		05/12/2022	8.100	224,919	0	0	0	0	0	373,900	03/30/2022
100083287		SAYULITA	CA		05/27/2022	7.490	242,753	0	0	0	0	0	395,206	05/12/2022
100083288		TODOS SANTOS	CA		05/27/2022	7.490	739,038	0	0	0	0	0	1,216,584	05/18/2022
100083289		SAN MIGUEL DE ALLENDE	GA		05/27/2022	7.190	294,132	0	0	0	0	0	507,149	05/12/2022
100050715		GREATER LONDON	GBR		03/02/2021	10.990	195,244	0	0	0	0	(3,481)	221,112	06/14/2018
100050733		GREATER LONDON	GBR		03/02/2021	10.990	1,090,781	0	0	0	0	(19,447)	1,168,376	08/14/2018
100050734		GREATER LONDON	GBR		03/02/2021	10.990	100,339	0	0	0	0	(1,789)	125,632	09/26/2018
100050738		SOUTH EAST	GBR		03/02/2021	10.990	269,330	0	0	0	0	25,695	753,791	11/15/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060332		GREATER LONDON	GBR		06/30/2021	10.990	393,650	0	0	0	0	(7,018)	419,610	02/18/2020
100073566		ILFORD	GBR		10/25/2021	5.490	112,575	0	0	0	0	(2,007)	125,632	10/11/2021
100075844		WAKEFIELD	GBR		11/24/2021	5.990	51,598	0	0	0	0	(920)	65,580	11/19/2021
100075837		NORTH WEST LONDON	GBR		11/24/2021	5.990	37,066	0	0	0	0	(661)	502,527	10/29/2021
100077857		BIRMINGHAM	GBR		12/29/2021	5.490	53,384	0	0	0	0	(952)	62,816	12/21/2021
100077860		TWICKENHAM	GBR		12/29/2021	4.990	171,597	0	0	0	0	(3,059)	201,011	12/23/2021
100077861		SOUTH WEST LONDON	GBR		12/29/2021	4.490	279,710	0	0	0	0	(4,987)	326,643	12/23/2021
100077863		NORTH WEST LONDON	GBR		12/29/2021	4.490	471,421	0	0	0	0	(8,405)	753,791	12/23/2021
100077865		MANCHESTER	GBR		12/29/2021	5.490	74,484	0	0	0	0	(1,328)	99,249	12/23/2021
100080251		TWICKENHAM	GBR		02/22/2022	4.490	196,345	0	0	0	0	(3,501)	166,839	02/01/2022
100080255		TWICKENHAM	GBR		02/22/2022	3.990	567,123	0	0	0	0	(10,111)	743,740	02/09/2022
100080257		TWICKENHAM	GBR		02/22/2022	5.490	32,999	0	0	0	0	(588)	37,690	02/21/2022
100082078		TWICKENHAM	GBR		03/30/2022	3.990	311,226	0	0	0	0	(5,549)	241,213	02/22/2022
100082081		BIRMINGHAM	GBR		03/30/2022	5.490	79,199	0	0	0	0	(1,412)	90,455	03/30/2022
100082082		NORTH WEST LONDON	GBR		03/30/2022	5.490	134,638	0	0	0	0	(2,400)	145,461	03/30/2022
100082086		CHESTER	GBR		03/30/2022	5.990	32,937	0	0	0	0	(587)	37,618	03/30/2022
100082066		TWICKENHAM	GBR		03/30/2022	4.990	71,816	0	0	0	0	(1,280)	92,968	03/01/2022
100082067		TWICKENHAM	GBR		03/30/2022	4.990	71,970	0	0	0	0	(1,283)	90,455	03/01/2022
100082068		TWICKENHAM	GBR		03/30/2022	5.990	76,999	0	0	0	0	(1,373)	47,740	03/08/2022
100082071		TWICKENHAM	GBR		03/30/2022	5.490	62,568	0	0	0	0	(1,115)	72,866	03/14/2022
100082073		TWICKENHAM	GBR		03/30/2022	3.990	455,392	0	0	0	0	(8,119)	158,296	03/21/2022
100082716		NOTTINGHAM	GBR		04/26/2022	5.990	96,798	0	0	0	0	(1,726)	110,556	04/11/2022
100082717		NOTTINGHAM	GBR		04/26/2022	5.990	180,397	0	0	0	0	(3,216)	206,036	04/11/2022
100082718		CHESTER	GBR		04/26/2022	5.990	40,854	0	0	0	0	(728)	50,253	04/19/2022
100083438		SOUTHEND-ON-SEA	GBR		05/27/2022	5.490	125,398	0	0	0	0	(2,236)	143,220	05/05/2022
100083441		BOLTON	GBR		05/27/2022	5.990	50,159	0	0	0	0	(894)	57,288	05/05/2022
100083445		DONCASTER	GBR		05/27/2022	5.490	37,714	0	0	0	0	(672)	40,202	05/11/2022
100083447		TWICKENHAM	GBR		05/27/2022	4.990	235,710	0	0	0	0	(4,202)	251,264	05/25/2022
100083450		BIRMINGHAM	GBR		05/27/2022	5.490	44,870	0	0	0	0	(976)	135,682	05/26/2022
100084354		DERBY	GBR		06/30/2022	5.990	38,814	0	0	0	0	(692)	47,740	05/30/2022
100084355		DERBY	GBR		06/30/2022	5.990	40,856	0	0	0	0	(728)	50,253	05/30/2022
100084356		MANCHESTER	GBR		06/30/2022	4.990	126,969	0	0	0	0	(2,264)	175,885	05/30/2022
100084358		MANCHESTER	GBR		06/30/2022	4.490	560,991	0	0	0	0	(10,002)	640,722	06/01/2022
100084360		LIVERPOOL	GBR		06/30/2022	4.990	37,712	0	0	0	0	(672)	43,720	06/07/2022
100084362		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	216,739	0	0	0	0	(3,864)	251,264	06/13/2022
100084363		PRESTON	GBR		06/30/2022	5.990	71,499	0	0	0	0	(1,275)	82,917	06/13/2022
100084365		TWICKENHAM	GBR		06/30/2022	3.990	421,855	0	0	0	0	(7,521)	615,596	06/13/2022
100085143		OXFORD	GBR		07/29/2022	6.190	542,762	0	0	0	0	(9,677)	120,607	07/21/2022
100086357		LEEDS	GBR		08/30/2022	5.990	50,049	0	0	0	0	(892)	57,162	08/08/2022
100087720		BRIGHTON	GBR		09/29/2022	5.990	468,152	0	0	0	0	(8,346)	160,809	09/22/2022
100090304		EAST LONDON	GBR		12/15/2022	6.190	674,663	0	0	0	0	(12,028)	846,758	11/29/2022
100101705		CHELMSFORD	GBR		03/30/2023	6.140	271,284	0	0	0	0	(4,837)	389,459	03/15/2023
100110777		DARTFORD	GBR		06/28/2023	6.640	170,340	0	0	0	0	(3,037)	231,162	06/14/2023
100173538		UNITED KINGDOM	GBR		10/29/2024	7.250	37,399	0	0	0	0	(1,477)	51,760	09/27/2024
3310023327		LITTLE EGG HARBOR TO	NJ		12/16/2021	6.732	23,899	0	0	0	0	0	360,000	06/17/2021
3310036536		UNIONDALE	NY		06/23/2022	6.050	184,247	0	0	0	0	0	660,000	05/03/2022
3310034734		BROOKLYN	NY		06/07/2022	6.950	854,038	0	0	0	0	0	4,100,000	03/31/2022
3310052299		FORT LAUDERDALE	FL		05/11/2023	8.610	292,905	0	0	0	0	0	1,200,000	04/03/2023
3310058391		DOUGLASSVILLE	PA		08/31/2023	8.778	111,391	0	0	0	0	0	500,000	07/24/2023
3310055740		BROOKLYN	NY		08/31/2023	8.715	835,389	0	0	0	0	0	4,700,000	05/15/2023
3310059623		WETUMPKA	AL		09/15/2023	8.477	51,227	0	0	0	0	0	289,000	08/09/2023
3310063884		WESTBURY	NY		11/21/2023	8.631	235,913	0	0	0	0	0	1,380,000	10/25/2023

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3310063947		ATLANTA	GA		12/07/2023	8.778	106,736	0	0	0	0	0	545,000	10/23/2023
3310066762		DELTONA	FL		01/09/2024	8.624	81,045	0	0	0	0	0	360,000	11/29/2023
3310069372		HILLSIDE	NJ		02/15/2024	8.680	113,548	0	0	0	0	0	480,000	01/12/2024
3310069762		JAMAICA	NY		02/15/2024	8.673	83,308	0	0	0	0	0	631,000	01/23/2024
3310070668		ISLIP	NY		04/19/2024	8.505	103,605	0	0	0	0	0	580,000	02/03/2024
3310073747		NORRISTOWN	PA		04/19/2024	8.848	48,484	0	0	0	0	0	258,000	03/13/2024
3310074321		SKANEATELES	NY		05/23/2024	9.016	1,291,112	0	0	0	0	0	6,520,000	04/11/2024
3310075933		NEDROW	NY		06/14/2024	8.792	31,782	0	0	0	0	0	180,000	04/30/2024
3310079603		LEVITTOWN	NY		07/19/2024	8.316	155,676	0	0	0	0	0	986,000	05/29/2024
3310081230		WEATHERFORD	TX		08/26/2024	9.128	166,520	0	0	0	0	0	733,000	07/19/2024
3310079817		MASSAPEQUA	NY		08/26/2024	8.435	186,041	0	0	0	0	0	790,000	06/17/2024
3310081715		CAMBRIA HEIGHTS	NY		08/26/2024	8.442	175,841	0	0	0	0	0	815,000	07/16/2024
3310078680		ASHBURNHAM	MA		08/26/2024	8.785	78,108	0	0	0	0	0	430,000	06/01/2024
3310086000		ELMONT	NY		10/31/2024	8.435	182,833	0	0	0	0	0	745,000	09/18/2024
3310088376		PHILADELPHIA	PA		10/31/2024	8.687	32,468	0	0	0	0	0	235,000	10/14/2024
3310082404		MINERAL WELLS	TX		10/31/2024	9.128	37,887	0	0	0	0	0	330,000	07/29/2024
3310071230		BRADLEY BEACH	NJ		10/23/2024	8.778	207,852	0	0	0	0	0	1,250,000	02/13/2024
3310087022		SKANEATELES	NY		10/31/2024	8.981	596,008	0	0	0	0	0	4,945,000	09/05/2024
3310083195		MINERAL WELLS	TX		10/31/2024	9.128	35,583	0	0	0	0	0	355,000	08/07/2024
3310080296		NEW HARTFORD	NY		10/23/2024	8.785	99,159	0	0	0	0	0	470,000	06/21/2024
3310090124		DIX HILLS	NY		11/21/2024	8.435	288,684	0	0	0	0	0	2,205,000	10/03/2024
3310088481		PHILADELPHIA	PA		11/21/2024	8.680	57,972	0	0	0	0	0	345,000	10/10/2024
3310090831		PHILADELPHIA	PA		12/12/2024	8.414	32,789	0	0	0	0	0	215,000	10/31/2024
3310090836		PHILADELPHIA	PA		12/19/2024	8.414	20,047	0	0	0	0	0	150,000	10/31/2024
3310084834		TOCCOA	GA		12/05/2024	8.778	25,933	0	0	0	0	0	210,000	09/11/2024
3310088172		CENTEREACH	NY		12/12/2024	8.260	121,176	0	0	0	0	0	650,500	10/03/2024
3310085459		MACON	GA		12/05/2024	8.785	11,579	0	0	0	0	0	240,000	09/07/2024
3310089603		BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	0	0	0	0	285,000	10/14/2024
3310089604		BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	0	0	0	0	285,000	10/14/2024
3310089607		BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	0	0	0	0	285,000	10/14/2024
3310089609		BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	0	0	0	0	285,000	10/14/2024
0399999. Mortgages in good standing - Residential mortgages-all other							866,166,566	0	(414,012)	0	0	(147,639)	4,026,540,025	XXX
505201		FRANKFORT	IL		12/21/2005	5.030	1,386,732	0	0	0	0	0	20,840,000	07/19/2005
506101		BENSALEM	PA		03/01/2006	5.300	842,782	0	0	0	0	0	16,750,000	12/08/2005
506201		BERLIN	NJ		01/12/2006	5.550	3,490,971	0	0	0	0	0	13,000,000	10/13/2005
606001		SPRINGFIELD	OR		12/20/2007	5.940	3,940,392	0	0	0	0	0	13,820,000	11/20/2007
706401		PLAINSBORO	NJ		05/19/2008	6.350	1,334,690	0	0	0	0	0	6,650,000	09/24/2007
1105001		OVERLAND PARK	KS		11/22/2011	4.610	925,876	0	0	0	0	0	10,900,000	10/20/2011
1202001		DALY CITY	CA		06/28/2012	4.360	6,287,264	0	0	0	0	0	31,220,000	05/01/2012
12031A1		MCKINNEY	TX		07/30/2012	3.870	425,143	0	0	0	0	0	22,350,000	05/15/2012
12031B1		MCKINNEY	TX		07/30/2012	3.870	262,043	0	0	0	0	0	22,350,000	05/15/2012
12031C1		MCKINNEY	TX		07/30/2012	3.870	201,750	0	0	0	0	0	22,350,000	05/15/2012
1203801		MORTON	IL		10/01/2012	4.750	1,358,403	0	0	0	0	0	8,300,000	07/31/2012
1203901		THOUSAND OAKS	CA		07/31/2012	4.100	7,041,460	0	0	0	0	0	31,000,000	05/28/2012
1209601		MACOMB TOWNSHIP	MI		12/20/2012	3.750	3,567,266	0	0	0	0	0	13,000,000	11/13/2012
1209901		REDMOND	WA		12/03/2012	4.000	12,036,726	0	0	0	0	0	48,000,000	10/04/2012
1210601		CHARLOTTE	NC		07/11/2013	4.200	15,581,720	0	0	0	0	0	34,750,000	05/07/2013
1301401		GRAND BLANC	MI		06/27/2013	3.500	4,731,555	0	0	0	0	0	29,600,000	04/09/2013
1301902		BENTONVILLE	AR		05/31/2013	4.020	19,912,938	0	0	0	0	0	64,550,000	04/04/2013
1302301		CHARLOTTE	NC		10/31/2013	2.850	1,513,184	0	0	0	0	0	42,250,000	08/13/2013
1302701		EDINA	MN		08/01/2013	4.040	1,705,012	0	0	0	0	0	5,400,000	05/07/2013
1304201		WARRENTON	VA		10/31/2013	3.270	1,395,062	0	0	0	0	0	16,100,000	09/22/2013

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1304601		EDISON	NJ		11/07/2013	2.970	3,738,370	0	0	0	0	0	29,200,000	08/28/2013
1304701		SEATTLE	WA		09/11/2013	4.000	11,231,555	0	0	0	0	0	60,600,000	06/26/2019
13047A1		SEATTLE	WA		09/20/2019	4.200	3,305,866	0	0	0	0	0	60,600,000	06/26/2019
1304801		GAITHERSBURG	MD		08/27/2013	4.400	17,165,239	0	0	0	0	0	33,500,000	07/24/2013
1305301		BURIEN	WA		10/24/2013	3.000	4,236,298	0	0	0	0	0	35,700,000	08/21/2013
1305502		MESA	AZ		08/01/2013	4.350	51,647,286	0	0	0	0	0	132,270,000	07/02/2013
13055A1		LAKELAND	FL		12/02/2013	4.350	2,908,721	0	0	0	0	0	9,000,000	09/13/2013
1305701		WALDORF	MD		09/11/2013	4.300	13,278,900	0	0	0	0	0	27,500,000	08/01/2013
1305802		BURLINGTON	KS		08/27/2013	3.620	3,436,780	0	0	0	0	0	27,050,000	07/18/2013
1308601		ZIONSVILLE	IN		03/31/2014	4.960	4,209,449	0	0	0	0	0	11,450,000	01/18/2014
1400501		HILLIARD	OH		04/08/2014	4.590	4,672,371	0	0	0	0	0	12,700,000	02/22/2014
1401401		STERLING HEIGHTS	MI		12/30/2014	3.940	1,626,534	0	0	0	0	0	13,250,000	09/23/2014
1401501		BEVERLY HILLS	CA		09/02/2014	4.140	6,234,345	0	0	0	0	0	40,500,000	06/13/2014
1401701		OGDEN	UT		05/30/2014	4.190	9,430,004	0	0	0	0	0	32,900,000	05/09/2014
1401801		MIDLOTHIAN	VA		10/20/2014	3.610	5,789,248	0	0	0	0	0	33,400,000	09/09/2014
1403002		JOLIET	IL		05/29/2014	4.090	20,200,769	0	0	0	0	0	59,350,000	05/01/2014
1403101		SEATTLE	WA		07/31/2014	4.420	14,480,782	0	0	0	0	0	53,800,000	06/12/2014
1403201		SOUTH OGDEN	UT		06/18/2014	3.830	5,108,177	0	0	0	0	0	14,700,000	05/15/2014
1404601		WILDER	KY		02/24/2015	3.660	13,789,720	0	0	0	0	0	30,300,000	02/24/2015
14053A1		DOWNERS GROVE	IL		03/05/2015	3.610	19,648,576	0	0	0	0	0	18,600,000	12/02/2024
14053B1		DOWNERS GROVE	IL		03/05/2015	3.610	13,099,051	0	0	0	0	0	13,200,000	12/02/2024
1406401		FLORENCE	AZ		06/01/2015	3.650	11,388,448	0	0	0	0	0	23,200,000	05/15/2015
1406701		LOS ANGELES	CA		05/01/2015	3.510	5,672,103	0	0	0	0	0	22,300,000	02/09/2015
1406801		SANTA ANA	CA		01/21/2015	3.660	9,200,922	0	0	0	0	0	20,000,000	12/11/2014
1407001		SHERMAN OAKS	CA		05/01/2015	3.510	2,127,039	0	0	0	0	0	7,000,000	02/13/2015
1407101		LOS ANGELES	CA		05/01/2015	3.510	6,381,116	0	0	0	0	0	25,800,000	02/09/2015
1407201		LOS ANGELES	CA		05/01/2015	3.510	7,940,944	0	0	0	0	0	32,100,000	02/09/2015
1407501		WAUKESHA	WI		06/01/2015	3.530	4,634,914	0	0	0	0	0	28,525,000	04/08/2015
1500101		SUNNYVALE	CA		07/30/2015	3.350	1,750,652	0	0	0	0	0	20,000,000	05/18/2015
1500201		TUKWILA	WA		11/12/2015	3.800	14,482,717	0	0	0	0	0	39,200,000	07/16/2015
1500301		PAPILLION	NE		05/27/2015	3.500	2,443,118	0	0	0	0	0	6,600,000	02/19/2015
1500701		FERNANDINA BEACH	FL		07/16/2015	3.750	4,611,616	0	0	0	0	0	21,500,000	04/21/2015
1500901		SHERMAN OAKS	CA		09/01/2015	3.580	3,511,175	0	0	0	0	0	12,800,000	08/06/2015
1501101		KEY WEST	FL		08/31/2015	3.500	31,167,080	0	0	0	0	0	190,000,000	08/31/2015
1501201		CHARLOTTE	NC		10/01/2015	3.380	8,250,000	0	0	0	0	0	17,890,000	05/21/2015
1501901		HADLEY	MA		06/01/2015	3.510	31,137,626	0	0	0	0	0	75,140,000	05/06/2015
1502201		TAMPA	FL		08/20/2015	3.500	239,199	0	0	0	0	0	14,630,000	05/26/2015
1502302		SOUTHAVEN	MS		06/04/2015	3.250	25,780,000	0	0	0	0	0	65,550,000	04/07/2015
1502701		CARROLLTON	TX		10/01/2015	3.250	8,443,501	0	0	0	0	0	27,000,000	08/20/2015
1502801		EDINA	MN		08/31/2015	3.570	6,701,021	0	0	0	0	0	18,800,000	07/16/2015
1503501		SAN RAFAEL	CA		09/30/2015	4.600	1,770,085	0	0	0	0	0	10,500,000	07/21/2015
1503601		DEL MAR	CA		11/18/2015	3.880	6,166,214	0	0	0	0	0	33,500,000	08/19/2015
1503701		GREENVILLE	SC		08/03/2015	3.800	15,462,123	0	0	0	0	0	56,200,000	06/05/2015
1503801		SEATTLE	WA		11/19/2015	4.230	16,366,138	0	0	0	0	0	44,700,000	09/28/2015
1504101		PORTLAND	OR		12/04/2015	3.840	1,902,649	0	0	0	0	0	16,760,000	08/14/2015
1504201		PORTLAND	OR		12/04/2015	3.840	4,043,129	0	0	0	0	0	23,410,000	08/14/2015
1504301		SAN MARCOS	CA		10/08/2015	4.090	31,377,511	0	0	0	0	0	72,150,000	07/14/2015
1504501		ONTARIO	CA		12/16/2015	3.860	21,662,740	0	0	0	0	0	50,000,000	07/21/2015
1505501		CHESTERFIELD	NJ		11/24/2015	4.220	6,400,718	0	0	0	0	0	14,400,000	10/08/2015
1505701		CARLISLE	PA		12/23/2015	3.970	8,246,607	0	0	0	0	0	16,400,000	11/20/2015
1505901		ALTAMONTE SPRINGS	FL		03/01/2016	4.030	9,936,564	0	0	0	0	0	25,100,000	01/28/2016
1506301		GRANDVIEW HEIGHTS	OH		05/18/2016	4.110	6,366,731	0	0	0	0	0	23,940,000	03/11/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1506501		BROOK PARK	OH		06/30/2016	4.040	5,989,090	0	0	0	0	0	12,630,000	02/02/2016
1506902		INDIANAPOLIS	IN		02/01/2016	4.070	49,153,110	0	0	0	0	0	84,800,000	02/01/2016
1600101		DALLAS	GA		03/09/2016	4.200	3,997,704	0	0	0	0	0	13,750,000	02/16/2016
1600601		ROYERSFORD	PA		08/19/2016	3.550	38,898,715	0	0	0	0	0	60,400,000	06/08/2016
1600701		ERLANGER	KY		08/01/2016	3.600	3,288,184	0	0	0	0	0	8,000,000	06/15/2016
1600901		NEWBURY PARK	CA		04/01/2016	3.760	10,579,661	0	0	0	0	0	24,500,000	03/01/2016
1601101		GARLAND	TX		08/12/2016	3.680	21,988,604	0	0	0	0	0	41,000,000	06/07/2016
1601502		PRAIRIE VILLAGE	KS		09/01/2016	3.690	103,261,625	0	0	0	0	0	191,280,000	04/07/2016
1601701		PLYMOUTH	PA		03/31/2016	3.590	10,756,249	0	0	0	0	0	37,300,000	03/31/2016
1601801		BEAVERTON	OR		04/28/2016	4.110	3,690,366	0	0	0	0	0	7,490,000	03/16/2016
1601901		CALABASAS	CA		10/03/2016	4.180	10,911,246	0	0	0	0	0	25,000,000	05/18/2016
1602101		CHARLOTTE	NC		08/25/2016	3.740	15,863,676	0	0	0	0	0	36,625,000	08/25/2016
16021A1		CHARLOTTE	NC		07/25/2017	3.980	8,854,694	0	0	0	0	0	19,225,000	07/25/2017
1602701		STATE COLLEGE	PA		10/31/2016	3.650	4,761,822	0	0	0	0	0	23,100,000	03/22/2016
1600301		HOUSTON	TX		11/01/2016	3.980	16,569,821	0	0	0	0	0	32,310,000	09/08/2016
1603501		GROVE CITY	OH		06/06/2016	3.660	6,020,000	0	0	0	0	0	12,100,000	04/26/2016
1603601		GROVE CITY	OH		06/06/2016	3.660	6,142,500	0	0	0	0	0	12,300,000	04/26/2016
1604101		SANTA MARIA	CA		08/15/2016	3.780	1,681,885	0	0	0	0	0	38,300,000	04/28/2016
1604401		SAN CARLOS	CA		12/01/2016	3.640	8,108,537	0	0	0	0	0	22,700,000	08/20/2019
1604602		SAN DIEGO	CA		11/03/2016	3.550	53,936,250	0	0	0	0	0	161,420,000	07/07/2016
16049A2		INDIANAPOLIS	IN		08/31/2016	3.350	63,344,214	0	0	0	0	0	81,700,000	05/08/2019
16049B1		DALLAS	GA		08/31/2016	3.350	9,471,666	0	0	0	0	0	20,500,000	07/08/2016
1605301		LONG BEACH	CA		05/01/2017	3.000	3,345,004	0	0	0	0	0	49,500,000	03/26/2017
1605401		BURTONSVILLE	MD		11/17/2016	3.300	5,349,412	0	0	0	0	0	13,600,000	10/11/2016
1605901		COLLEGE STATION	TX		02/01/2017	3.150	17,839,100	0	0	0	0	0	34,350,000	11/28/2016
1606001		CHARLESTON	SC		12/01/2016	3.950	21,632,784	0	0	0	0	0	99,000,000	11/10/2016
1606101		WARREN	MI		12/20/2016	3.260	14,392,447	0	0	0	0	0	32,000,000	11/09/2016
1606302		HANOVER	MD		11/07/2016	3.280	177,223,299	0	0	0	0	0	389,500,000	09/19/2016
1606401		NEW CASTLE	PA		12/07/2016	3.260	4,530,921	0	0	0	0	0	17,675,000	10/27/2016
1607902		RANCHO SANTA MARGARI	CA		06/28/2017	3.960	76,437,619	0	0	0	0	0	138,550,000	04/30/2017
1700201		AUSTIN	TX		04/18/2017	3.760	10,091,109	0	0	0	0	0	24,440,000	03/27/2017
1700402		GREENWOOD	SC		05/03/2017	3.910	71,545,346	0	0	0	0	0	158,700,000	04/28/2020
1700501		ANN ARBOR	MI		05/30/2017	4.240	13,668,721	0	0	0	0	0	44,000,000	02/12/2017
1700601		SHERMAN OAKS	CA		08/11/2017	4.270	4,600,000	0	0	0	0	0	15,400,000	03/24/2017
1701101		PHOENIX	AZ		08/01/2017	4.070	28,603,174	0	0	0	0	0	67,370,000	05/16/2017
1701201		WHITE PLAINS	NY		05/25/2017	4.230	28,040,777	0	0	0	0	0	59,000,000	05/25/2017
1702301		NEW BERLIN	WI		10/02/2017	3.690	5,064,836	0	0	0	0	0	17,525,000	08/16/2017
1702601		ATLANTA	GA		06/29/2017	4.160	24,012,667	0	0	0	0	0	51,800,000	06/29/2017
1702701		MINNETONKA	MN		09/01/2017	3.630	5,229,902	0	0	0	0	0	15,350,000	05/11/2017
1702801		EDINA	MN		06/30/2017	3.630	3,693,450	0	0	0	0	0	14,900,000	05/11/2017
1703001		AGOURA HILLS	CA		08/04/2017	3.980	2,102,319	0	0	0	0	0	5,350,000	05/24/2017
1703101		WAYNE	NJ		08/03/2017	3.630	16,706,802	0	0	0	0	0	28,800,000	06/22/2017
1704201		SAN DIEGO	CA		08/03/2017	3.650	10,053,379	0	0	0	0	0	28,250,000	06/23/2017
1704601		CONCORD	NC		08/07/2017	3.630	6,777,321	0	0	0	0	0	14,425,000	07/07/2017
1704701		ST. LOUIS	MO		09/08/2017	3.500	3,808,893	0	0	0	0	0	17,600,000	07/18/2017
1704801		WARSON WOODS	MO		09/08/2017	3.520	3,667,316	0	0	0	0	0	18,300,000	07/30/2017
1704901		CREVE COEUR	MO		09/08/2017	3.500	5,078,524	0	0	0	0	0	28,200,000	07/30/2017
1705201		SACRAMENTO	CA		09/28/2017	3.540	6,714,590	0	0	0	0	0	15,750,000	07/11/2017
1705501		LOS ANGELES	CA		03/29/2018	3.800	3,197,983	0	0	0	0	0	12,700,000	11/08/2017
1706001		GILBERTS	IL		08/31/2017	3.590	12,566,485	0	0	0	0	0	24,100,000	07/13/2017
1706201		SAN DIEGO	CA		09/06/2017	3.720	22,781,669	0	0	0	0	0	72,500,000	08/10/2017
1706901		LAKE WORTH	FL		12/18/2017	3.700	26,637,929	0	0	0	0	0	51,800,000	12/18/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1707301		VANCOUVER	WA		11/03/2017	3.860	6,647,509	0	0	0	0	0	20,000,000	09/06/2017
1707401		ELKRIDGE	MD		11/15/2017	3.620	8,200,327	0	0	0	0	0	26,100,000	10/20/2017
1707501		MELVILLE	NY		01/24/2018	4.040	21,909,205	0	0	0	0	0	43,900,000	01/24/2018
1707702		ST. LOUIS	MO		02/28/2018	3.750	52,946,714	0	0	0	0	0	134,000,000	01/12/2018
1707801		THOUSAND OAKS	CA		12/19/2017	3.580	8,541,062	0	0	0	0	0	22,000,000	09/18/2017
1708502		BURBANK	CA		03/09/2018	3.940	36,140,795	0	0	0	0	0	106,010,000	01/31/2018
1708601		MALDEN	MA		03/05/2018	4.080	9,059,378	0	0	0	0	0	20,600,000	02/13/2018
1800101		DAVIS	CA		04/30/2018	4.120	4,299,700	0	0	0	0	0	35,500,000	03/28/2018
1800201		CHICAGO	IL		04/13/2018	4.670	54,128,287	0	0	0	0	0	166,000,000	02/26/2018
1800301		LOS OSOS	CA		05/03/2018	3.940	9,730,422	0	0	0	0	0	20,000,000	03/13/2018
1800401		GRANDVIEW HEIGHTS	OH		09/13/2018	4.540	12,205,133	0	0	0	0	0	32,130,000	07/03/2018
18005A1		LAWRENCEVILLE	GA		03/29/2018	3.980	13,477,311	0	0	0	0	0	61,000,000	03/29/2018
18005B1		LAWRENCEVILLE	GA		03/29/2018	6.342	200,000	0	0	0	0	0	61,000,000	03/29/2018
18006A1		NEWNAN	GA		03/29/2018	3.980	14,993,508	0	0	0	0	0	44,350,000	02/28/2018
18006B1		NEWNAN	GA		03/29/2018	6.342	200,000	0	0	0	0	0	44,350,000	02/28/2018
18007A1		ATLANTA	GA		04/30/2018	3.980	31,418,064	0	0	0	0	0	81,000,000	03/08/2018
18007B1		ATLANTA	GA		04/30/2018	6.342	3,900,000	0	0	0	0	0	81,000,000	03/08/2018
1800901		WARRINGTON	PA		09/14/2018	4.050	10,036,753	0	0	0	0	0	36,500,000	09/14/2018
1801001		TUSCALOOSA	AL		08/31/2018	4.270	33,407,966	0	0	0	0	0	76,150,000	05/04/2018
1801101		SANTA FE SPRINGS	CA		12/03/2018	4.200	12,305,471	0	0	0	0	0	25,300,000	06/15/2018
18012A1		CHARLOTTE	NC		11/28/2018	4.280	14,674,354	0	0	0	0	0	50,650,000	07/10/2018
18012B1		CHARLOTTE	NC		11/23/2020	3.000	4,429,032	0	0	0	0	0	50,650,000	07/10/2018
1801301		ROY	UT		09/19/2018	4.080	8,278,725	0	0	0	0	0	40,400,000	07/20/2018
1801501		AGOURA HILLS	CA		10/15/2018	4.350	8,206,158	0	0	0	0	0	15,000,000	08/31/2018
1801601		NORWALK	CA		07/31/2018	4.270	9,850,000	0	0	0	0	0	20,900,000	06/28/2018
1801701		WESTFORD	MA		09/07/2018	4.370	9,061,976	0	0	0	0	0	25,500,000	06/28/2018
18018A2		LANCASTER	PA		12/13/2018	4.120	47,286,378	0	0	0	0	0	83,770,000	11/01/2018
18018B2		COATESVILLE	PA		12/13/2018	4.120	6,587,871	0	0	0	0	0	11,500,000	11/01/2018
18018C1		MECHANICSBURG	PA		12/13/2018	4.120	5,388,229	0	0	0	0	0	11,500,000	11/01/2018
1801901		CITY OF INDUSTRY	CA		11/01/2018	4.220	5,566,248	0	0	0	0	0	17,750,000	08/22/2018
1802401		PISCATAWAY	NJ		04/11/2019	4.020	8,540,013	0	0	0	0	0	24,600,000	04/11/2019
1802701		FARMERS BRANCH	TX		10/23/2018	4.180	41,222,110	0	0	0	0	0	72,100,000	09/17/2018
1803101		BURLINGTON	KS		11/19/2018	4.080	11,699,908	0	0	0	0	0	42,000,000	04/28/2022
18031A1		BURLINGTON	KS		05/17/2022	5.000	2,997,889	0	0	0	0	0	41,999,999	04/28/2022
1803202		ST. LOUIS	MO		01/07/2019	4.330	104,889,155	0	0	0	0	0	266,100,000	07/01/2011
1803301		RENSSELAER	NY		11/14/2018	4.250	8,089,814	0	0	0	0	0	22,500,000	10/25/2018
1803401		SANTEE	CA		02/28/2019	4.200	8,917,172	0	0	0	0	0	41,470,000	12/21/2018
1803801		CITRUS HEIGHTS	CA		04/01/2019	4.470	7,433,907	0	0	0	0	0	27,000,000	02/19/2019
1804101		WYOMING	PA		04/11/2019	4.200	2,467,975	0	0	0	0	0	13,400,000	03/05/2019
1804202		ALBANY	GA		04/04/2019	4.480	12,108,699	0	0	0	0	0	26,750,000	01/17/2019
18J0601		BALTIMORE	MD		10/01/2018	5.380	8,613,218	0	(91,081)	0	0	0	26,800,000	09/21/2005
18J0801		LAS VEGAS	NV		10/01/2018	6.200	4,059,044	0	(58,509)	0	0	0	20,600,000	11/08/2006
18J1001		ELKTON	FL		10/01/2018	6.170	4,208,628	0	(72,186)	0	0	0	12,400,000	09/01/2006
18J1301		FORT LAUDERDALE	FL		10/01/2018	5.960	3,844,446	0	(41,104)	0	0	0	14,080,000	10/18/2006
18J1401		BELLEVILLE	NJ		10/01/2018	5.730	7,573,994	0	(101,120)	0	0	0	21,600,000	07/30/2007
18J1501		ROCKVILLE	MD		10/01/2018	5.950	12,117,708	0	(138,181)	0	0	0	32,400,000	12/27/2006
18J1601		BEL AIR	MD		10/01/2018	5.670	5,617,325	0	(46,357)	0	0	0	15,600,000	04/29/2007
18J1701		FALLS CHURCH	VA		10/01/2018	5.620	20,612,960	0	(165,197)	0	0	0	58,500,000	04/03/2007
18J2101		DECATUR	NE		10/01/2018	6.390	10,657,836	0	(145,059)	0	0	0	35,300,000	06/06/2008
18J2201		FORT MYERS	FL		10/01/2018	6.640	4,601,252	0	(49,971)	0	0	0	12,500,000	04/16/2008
18J2501		CATONSVILLE	MD		10/01/2018	6.300	9,777,021	0	(107,898)	0	0	0	21,100,000	06/16/2010
18J2601		PHILADELPHIA	PA		10/01/2018	5.930	10,184,869	0	(134,124)	0	0	0	24,550,000	02/07/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
18J2701		GUILFORD	CT		10/01/2018	5.620	4,997,226	0	(79,077)	0	0	0	12,700,000	02/08/2011
18J3301		ELGIN	IL		10/01/2018	4.650	3,148,816	0	(4,622)	0	0	0	7,700,000	04/19/2012
18J34A1		TOWSON	MD		10/01/2018	4.160	10,526,629	0	(1,402)	0	0	0	37,800,000	07/22/2016
18J34B1		TOWSON	MD		10/01/2018	4.440	3,765,841	0	20,783	0	0	0	37,800,000	07/22/2016
18J3501		NEW YORK	NY		10/01/2018	4.750	15,181,548	0	(31,356)	0	0	0	178,500,000	07/23/2021
18J37A1		WASHINGTON	DC		10/01/2018	3.750	14,511,916	0	40,412	0	0	0	72,600,000	05/29/2013
18J37B1		WASHINGTON	DC		10/01/2018	4.400	4,891,272	0	1,047	0	0	0	72,600,000	05/29/2013
18J3801		CHARLESTON	SC		10/01/2018	4.970	12,962,643	0	(63,567)	0	0	0	30,750,000	06/04/2013
18J38A1		CHARLESTON	SC		09/20/2019	4.000	3,192,832	0	0	0	0	0	48,350,000	08/09/2019
18J3901		CAPITOLA	CA		10/01/2018	5.160	7,594,696	0	(42,685)	0	0	0	23,600,000	10/21/2013
18J39A1		CAPITOLA	CA		09/24/2020	5.000	4,666,800	0	0	0	0	0	26,800,000	06/18/2020
18J4101		SAN DIEGO	CA		10/01/2018	3.810	19,687,878	0	42,665	0	0	0	52,000,000	10/29/2014
18J4201		WASHINGTON	DC		10/01/2018	4.380	27,967,654	0	35,098	0	0	0	79,100,000	01/12/2015
18J4401		COLUMBIA	SC		10/01/2018	4.000	5,030,814	0	13,578	0	0	0	13,000,000	12/05/2014
18J4601		MADISON	AL		10/01/2018	4.370	6,257,865	0	15,818	0	0	0	10,660,000	12/29/2014
18J4702		LOS ANGELES	CA		10/01/2018	4.160	13,273,752	0	23,803	0	0	0	36,800,000	07/07/2015
18J4801		RIVERSIDE	IL		10/01/2018	4.150	20,347,770	0	28,489	0	0	0	66,200,000	05/11/2015
18J4901		WATERFORD	MI		10/01/2018	4.300	11,855,829	0	20,423	0	0	0	21,800,000	02/04/2016
18J5001		SPRINGFIELD	OR		10/01/2018	4.350	6,481,673	0	5,945	0	0	0	17,800,000	03/17/2016
18J5101		VALLEJO	CA		10/01/2018	3.900	11,954,864	0	27,082	0	0	0	21,500,000	03/22/2016
18J5201		FORT COLLINS	CO		10/01/2018	3.470	24,115,593	0	175,391	0	0	0	68,400,000	04/08/2016
18J5301		DUARTE	CA		10/01/2018	3.350	10,420,847	0	83,826	0	0	0	38,000,000	05/05/2016
18J5401		BAYSIDE	NY		10/01/2018	3.650	29,542,491	0	166,527	0	0	0	267,000,000	09/06/2022
18J5501		BELL GARDENS	CA		10/01/2018	4.060	11,101,587	0	67,795	0	0	0	21,600,000	05/05/2016
18J5601		GARDENA	CA		10/01/2018	3.600	3,684,973	0	28,788	0	0	0	8,700,000	04/25/2016
18J5701		NEWPORT BEACH	CA		10/01/2018	3.930	12,799,297	0	52,341	0	0	0	28,700,000	06/03/2016
1900502		HOBOKEN	NJ		04/01/2019	4.000	174,220,000	0	0	0	0	0	357,400,000	03/31/2019
1900601		JURUPA VALLEY	CA		07/01/2019	4.020	7,181,702	0	0	0	0	0	26,100,000	02/19/2019
1900701		FAIRFIELD	CA		04/01/2019	4.020	11,600,677	0	0	0	0	0	33,300,000	02/20/2019
1900802		BELLEVUE	NE		05/30/2019	4.190	40,411,941	0	0	0	0	0	81,000,000	05/08/2019
1900901		LATHAM	NY		05/30/2019	4.100	44,158,641	0	0	0	0	0	86,100,000	04/10/2019
1901002		LATHROP	CA		09/04/2019	3.890	84,749,816	0	0	0	0	0	160,800,000	04/16/2019
1901102		INDIANAPOLIS	IN		05/07/2019	3.920	47,414,500	0	0	0	0	0	74,800,000	04/15/2019
1901201		SAN JOSE	CA		06/21/2019	4.040	31,769,562	0	0	0	0	0	54,400,000	06/03/2019
1901301		WOODSTOCK	GA		08/28/2019	3.960	32,109,140	0	0	0	0	0	54,300,000	06/20/2019
1901401		EMERYVILLE	CA		08/28/2019	3.860	56,500,000	0	0	0	0	0	147,500,000	07/18/2019
1901501		GREENSBORO	NC		07/25/2019	3.840	6,845,989	0	0	0	0	0	18,550,000	05/20/2019
1901601		SANTA CRUZ	CA		10/01/2019	3.880	11,580,532	0	0	0	0	0	34,200,000	09/13/2019
1901801		SAN DIEGO	CA		07/31/2019	4.130	50,366,663	0	0	0	0	0	95,000,000	05/07/2019
1901901		DEL MAR	CA		07/31/2019	4.130	22,485,117	0	0	0	0	0	47,900,000	05/07/2019
1902201		WEST WHITELAND TWNSP	PA		07/18/2019	3.900	25,531,552	0	0	0	0	0	60,000,000	11/30/2018
1902601		RALEIGH	NC		09/04/2019	3.940	17,965,197	0	0	0	0	0	33,000,000	07/26/2019
1902701		LITHIA SPRINGS	GA		09/05/2019	6.022	26,210,885	0	0	0	0	0	57,800,000	08/02/2019
1903001		SAN ANTONIO	TX		10/30/2019	4.190	22,661,934	0	0	0	0	0	40,000,000	10/07/2019
1903101		BENBROOK	TX		02/03/2020	3.280	19,470,000	0	0	0	0	0	48,500,000	11/26/2019
1903201		SANTA CLARA	CA		05/19/2020	3.650	7,136,450	0	0	0	0	0	63,000,000	02/03/2020
1903401		HERMITAGE	TN		10/01/2019	3.600	41,767,169	0	0	0	0	0	65,600,000	09/05/2019
1903501		SUMMERVILLE	SC		10/01/2019	3.650	28,181,190	0	0	0	0	0	44,350,000	08/29/2019
1903601		CAMBRIDGE	MA		10/10/2019	3.250	32,764,243	0	0	0	0	0	57,700,000	09/09/2019
1904302		BOLINGBROOK	IL		11/12/2019	3.200	55,280,000	0	0	0	0	0	119,500,000	10/23/2019
1904401		ALPHARETTA	GA		12/04/2019	3.780	18,500,000	0	0	0	0	0	26,700,000	11/13/2019
1904501		SOUTH JORDAN	UT		01/30/2020	3.630	24,371,059	0	0	0	0	0	41,000,000	11/05/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1904601		ALEXANDRIA	VA		11/21/2019	4.000	23,860,529	0	0	0	0	0	36,100,000	10/04/2019
1905001		PORTLAND	OR		11/18/2019	3.250	10,456,338	0	0	0	0	0	23,625,000	09/20/2019
1905101		SALT LAKE CITY	UT		01/13/2020	3.250	27,709,138	0	0	0	0	0	61,200,000	12/10/2019
1905301		RICHMOND	VA		01/10/2020	3.590	47,704,487	0	0	0	0	0	78,700,000	11/25/2019
1905401		MINNEAPOLIS	MN		03/09/2020	3.460	29,700,000	0	0	0	0	0	51,100,000	01/17/2020
1905501		MODESTO	CA		03/02/2020	3.370	9,874,860	0	0	0	0	0	27,900,000	02/03/2020
1905601		CHARLOTTE	NC		01/17/2020	3.640	10,230,000	0	0	0	0	0	18,850,000	10/21/2019
1905701		GAINESVILLE	GA		03/23/2020	3.560	49,337,687	0	0	0	0	0	83,900,000	02/14/2020
19058A2		EUSTIS	FL		03/18/2020	3.480	48,641,069	0	0	0	0	0	67,810,000	01/27/2020
19058B1		ALLENTOWN	PA		03/18/2020	3.480	18,563,472	0	0	0	0	0	35,900,000	01/23/2020
19058C1		STATE COLLEGE	PA		03/18/2020	3.480	8,063,773	0	0	0	0	0	16,050,000	01/22/2020
1905901		PHILADELPHIA	PA		02/27/2020	3.490	50,500,000	0	0	0	0	0	195,000,000	01/15/2020
1906002		GREER	SC		04/02/2020	3.390	29,097,052	0	0	0	0	0	59,975,000	01/30/2020
1906102		OMAHA	NE		03/19/2020	3.500	20,575,407	0	0	0	0	0	36,100,000	02/24/2020
1906201		EAGAN	MN		03/09/2020	3.350	10,000,000	0	0	0	0	0	16,900,000	01/17/2020
2000101		FORT MITCHELL	KY		05/11/2020	3.270	7,781,671	0	0	0	0	0	17,200,000	03/10/2020
2000201		WESTFORD	MA		04/01/2020	3.100	13,155,046	0	0	0	0	0	38,500,000	03/12/2020
2000401		OAK BROOK	IL		10/23/2020	3.270	37,750,000	0	0	0	0	0	75,700,000	12/09/2019
2000602		COLUMBUS	OH		04/06/2020	3.150	13,200,000	0	0	0	0	0	30,050,000	03/03/2020
2000701		THOUSAND OAKS	CA		06/15/2020	3.160	7,241,429	0	0	0	0	0	17,300,000	04/10/2020
2000801		WILMINGTON	NC		10/09/2020	4.000	25,106,335	0	0	0	0	0	44,500,000	09/23/2020
2001001		ARLINGTON	TX		08/14/2020	6.680	29,513,324	0	0	0	0	0	79,500,000	05/29/2020
2001101		IRVINE	CA		10/08/2020	3.750	17,868,291	0	0	0	0	0	43,640,000	09/10/2020
2001301		EDWARDSVILLE	IL		12/04/2020	3.250	12,848,232	0	0	0	0	0	63,000,000	10/15/2020
2100101		DALY CITY	CA		05/26/2021	7.663	20,787,732	0	0	0	0	0	37,000,000	02/25/2021
2100201		MANCHESTER	CT		06/04/2021	3.480	3,096,081	0	0	0	0	0	16,400,000	04/19/2021
2100401		PORTLAND	OR		07/22/2021	7.917	9,800,000	0	0	0	0	0	15,320,000	04/30/2021
2100801		HILLSIDE	NJ		08/26/2021	8.667	14,850,000	0	0	0	0	0	24,100,000	06/07/2021
2101101		VANCOUVER	WA		08/26/2021	8.017	11,130,000	0	0	0	0	0	19,000,000	06/25/2021
2101301		VANCOUVER	WA		12/02/2021	8.017	8,568,000	0	0	0	0	0	14,121,203	07/30/2021
2101601		AUSTIN	TX		03/16/2022	3.110	15,260,000	0	0	0	0	0	30,800,000	01/04/2022
2101701		EVERETT	MA		12/14/2021	7.917	53,373,315	0	0	0	0	0	85,800,000	12/02/2021
2101801		DURHAM	NC		12/20/2021	7.567	20,200,000	0	0	0	0	0	33,400,000	11/30/2021
2102001		SAN DIEGO	CA		01/11/2022	3.150	43,000,000	0	0	0	0	0	85,600,000	11/11/2021
2102101		MECHANICSBURG	PA		03/10/2022	3.250	9,741,239	0	0	0	0	0	16,875,000	02/16/2022
2102201		SAN JOSE	CA		02/07/2022	2.930	35,000,000	0	0	0	0	0	76,700,000	12/29/2021
2102301		SAN ANTONIO	TX		02/04/2022	3.060	25,000,000	0	0	0	0	0	44,800,000	12/29/2021
2102401		SEDONA	AZ		03/22/2022	2.970	6,995,560	0	0	0	0	0	19,000,000	03/11/2022
2200301		MADISON	AL		08/01/2022	3.230	12,000,000	0	0	0	0	0	33,900,000	05/25/2022
2200401		PALM SPRINGS	CA		06/01/2022	3.750	15,603,716	0	0	0	0	0	33,600,000	02/23/2022
2200501		OMAHA	NE		04/29/2022	3.230	26,982,334	0	0	0	0	0	45,150,000	02/22/2022
2200601		NASHVILLE	NC		06/09/2022	4.030	42,444,335	0	0	0	0	0	106,764,000	04/25/2022
2200701		SAN ANTONIO	TX		03/10/2022	7.353	39,364,777	0	0	0	0	0	69,500,000	02/15/2022
2200901		LEWISVILLE	TX		05/09/2022	7.553	57,000,000	0	0	0	0	0	107,000,000	03/30/2022
2201001		BELTSVILLE	MD		06/24/2022	7.903	10,954,183	0	0	0	0	0	18,600,000	05/02/2022
2201101		GREENBELT	MD		06/22/2022	4.590	43,215,686	0	0	0	0	0	79,600,000	06/02/2022
2201201		CHARLOTTE	NC		06/16/2022	8.053	9,150,000	0	0	0	0	0	14,175,000	05/09/2022
2201301		PEEKSKILL	NY		06/13/2022	4.560	45,438,417	0	0	0	0	0	82,600,000	05/13/2022
2201602		FERNANDINA BEACH	FL		06/03/2022	9.553	21,598,903	0	0	0	0	0	36,960,000	06/01/2022
2201701		ST. PETERSBURG	FL		09/16/2022	4.550	14,882,194	0	0	0	0	0	59,400,000	07/15/2022
2201801		AUSTIN	TX		08/02/2022	4.630	13,918,622	0	0	0	0	0	56,400,000	06/29/2022
2201901		SAN DIEGO	CA		09/22/2022	4.960	4,387,169	0	0	0	0	0	18,100,000	07/13/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2202001		ARDEN	NC		08/31/2022	5.030	39,950,000	0	0	0	0	0	80,495,000	07/13/2022
2202101		ROCKVILLE	MD		09/14/2022	4.980	11,758,293	0	0	0	0	0	37,000,000	08/05/2022
2202301		HOUSTON	TX		09/15/2022	7.803	13,298,688	0	0	0	0	0	27,911,520	08/16/2022
2202501		GAFFNEY	SC		10/13/2022	8.303	40,025,920	0	0	0	0	0	62,595,280	09/07/2022
2202701		NORFOLK	VA		10/27/2022	8.553	3,711,822	0	0	0	0	0	7,300,000	09/26/2022
2202802		WOODBURY	NJ		11/30/2022	5.970	22,257,180	0	0	0	0	0	32,529,600	09/29/2022
2203101		BERKELEY	CA		11/16/2022	7.403	13,058,919	0	0	0	0	0	33,825,000	09/30/2022
2203202		LANCASTER	PA		12/16/2022	5.530	31,143,181	0	0	0	0	0	63,210,000	11/14/2022
2203601		ANNANDALE	VA		12/15/2022	6.020	32,692,208	0	0	0	0	0	60,000,000	11/02/2022
2203801		ATHENS	GA		12/16/2022	5.960	21,825,000	0	0	0	0	0	34,200,000	10/26/2022
2204002		GREENSBORO	NC		02/01/2023	5.500	47,068,113	0	0	0	0	0	85,765,000	12/18/2022
2204101		FOSTER CITY	CA		05/31/2023	6.650	26,345,036	0	0	0	0	0	63,510,000	03/16/2023
2204202		PLANT CITY	FL		02/13/2023	7.410	53,635,908	0	0	0	0	0	97,851,000	10/01/2022
2204302		EDEN PRAIRIE	MN		03/15/2023	5.980	12,730,500	0	0	0	0	0	24,723,000	01/27/2023
2300101		EDWARDSVILLE	IL		03/02/2023	5.680	55,343,750	0	0	0	0	0	93,625,000	02/13/2023
2300301		HOUSTON	TX		03/09/2023	5.840	17,000,000	0	0	0	0	0	32,164,000	02/01/2023
2300401		MOUNTAIN VIEW	CA		04/04/2023	5.460	41,360,000	0	0	0	0	0	73,040,000	03/01/2023
2300501		POWAY	CA		03/06/2023	5.610	13,929,500	0	0	0	0	0	25,025,000	02/07/2023
2300601		BURKE	VA		06/01/2023	5.770	25,090,243	0	0	0	0	0	47,304,000	05/01/2023
2300702		AUSTIN	TX		06/06/2023	7.803	38,691,651	0	0	0	0	0	107,557,890	05/09/2023
2300802		NAPLES	FL		07/26/2023	5.750	6,440,000	0	0	0	0	0	10,990,000	07/06/2023
2301101		ORLANDO	FL		08/03/2023	6.230	11,425,000	0	0	0	0	0	23,950,000	07/10/2023
23011A1		ORLANDO	FL		11/27/2023	7.050	675,000	0	0	0	0	0	23,950,000	07/10/2023
2301201		MARIETTA	GA		07/31/2023	6.070	5,100,000	0	0	0	0	0	8,820,000	06/20/2023
2301601		FAIRFIELD	CA		09/07/2023	7.803	16,572,910	0	0	0	0	0	33,000,000	07/26/2023
2301701		HOFFMAN ESTATES	IL		08/31/2023	7.803	9,198,622	0	0	0	0	0	20,350,000	07/14/2023
2301801		SUCCASUNNA	NJ		10/10/2023	6.700	9,816,169	0	0	0	0	0	26,483,490	09/22/2023
2302201		SAN JOSE	CA		11/02/2023	8.053	6,266,812	0	0	0	0	0	12,280,000	10/02/2023
2302301		COLUMBUS	OH		01/30/2024	7.200	7,811,252	0	0	0	0	0	23,130,000	01/11/2024
2302401		DENVER	CO		05/30/2024	6.750	20,050,650	0	0	0	0	0	70,375,000	05/01/2024
2302501		HOUSTON	TX		12/05/2023	6.850	6,750,000	0	0	0	0	0	14,975,000	11/20/2023
2302602		YORK	SC		01/25/2024	6.670	15,800,000	0	0	0	0	0	28,840,000	12/11/2023
2302801		GLEN BURNIE	MD		02/20/2024	6.400	3,300,000	0	0	0	0	0	6,600,000	01/12/2024
2400101		RICHARDSON	TX		08/29/2024	5.960	14,888,747	0	0	0	0	0	49,860,000	07/17/2024
2400201		ATLANTA	GA		06/24/2024	9.053	5,070,000	0	0	0	0	0	13,000,000	04/12/2024
2400301		ROSEMONT	IL		06/06/2024	7.100	23,558,817	0	0	0	0	0	78,090,000	04/11/2024
2400401		CITRUS HEIGHTS	CA		06/06/2024	6.020	12,700,000	0	0	0	0	0	31,900,000	04/25/2024
2400601		ARLINGTON	TX		06/17/2024	6.190	23,000,000	0	0	0	0	0	52,600,000	05/31/2024
2400701		MT. JULIET	TN		09/12/2024	6.150	3,034,000	0	0	0	0	0	6,290,000	07/02/2024
2400801		LAKE WORTH	FL		08/13/2024	6.270	12,160,000	0	0	0	0	0	21,900,000	07/09/2024
2400902		HOUSTON	TX		08/21/2024	6.170	16,770,000	0	0	0	0	0	29,500,000	06/27/2024
2401002		LAS VEGAS	NV		08/29/2024	5.960	3,060,000	0	0	0	0	0	8,109,000	06/26/2024
2401101		SAN JOSE	CA		09/17/2024	6.070	12,000,000	0	0	0	0	0	27,000,000	07/08/2024
2401301		EVANSTON	IL		12/30/2024	5.870	10,750,000	0	0	0	0	0	17,900,000	07/25/2024
2401401		DALLAS	GA		08/29/2024	5.990	16,875,000	0	0	0	0	0	28,250,000	07/26/2024
2401501		WILMER	TX		09/04/2024	5.940	19,200,000	0	0	0	0	0	33,900,000	07/26/2024
2401601		AUSTIN	TX		09/12/2024	5.630	29,930,000	0	0	0	0	0	55,268,000	08/06/2024
2401801		REDMOND	WA		08/29/2024	6.120	19,914,572	0	0	0	0	0	34,200,000	08/09/2024
2401901		ONTARIO	CA		10/01/2024	5.400	24,893,960	0	0	0	0	0	42,187,600	09/10/2024
2402001		INDEPENDENCE	MO		10/31/2024	5.500	24,500,000	0	0	0	0	0	45,300,000	10/17/2024
2402101		SEATTLE	WA		11/13/2024	5.660	27,000,000	0	0	0	0	0	60,300,000	10/14/2024
2402201		LEES SUMMIT	MO		12/19/2024	5.850	42,500,000	0	0	0	0	0	73,000,000	09/27/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2402401		SUMMERVILLE	SC		12/26/2024	6.080	24,000,000	0	0	0	0	0	42,850,000	12/06/2024
2402501		WAUWATOSA	WI		12/10/2024	5.860	25,724,940	0	0	0	0	0	43,836,580	11/07/2024
2402701		LAKE BLUFF	IL		12/18/2024	5.700	15,180,000	0	0	0	0	0	25,608,000	10/08/2024
2011023		WEST GROVE	PA		09/07/2011	5.190	12,306,200	0	0	0	0	0	34,808,000	07/27/2023
2012120		WALNUT CREEK	CA		06/06/2013	3.600	8,861,333	0	0	0	0	0	49,827,000	07/27/2023
2014001		VENTURA	CA		03/31/2014	4.500	22,515,711	0	0	0	0	0	67,349,000	07/27/2023
2014039		BURBANK	CA		07/30/2014	3.820	12,547,641	0	0	0	0	0	36,237,000	07/27/2023
2014048		STUDIO CITY	CA		12/22/2014	3.580	7,206,311	0	0	0	0	0	54,807,000	07/27/2023
2014051		FAIRFAX	VA		11/12/2014	3.910	50,000,000	0	0	0	0	0	86,385,000	08/07/2023
2014069		ELKTON	FL		03/25/2015	4.000	61,633,232	0	0	0	0	0	197,195,000	08/07/2023
2015010		NEWARK	NJ		06/30/2015	3.510	55,970,425	0	0	0	0	0	197,790,000	08/07/2023
2015011		NEWARK	NJ		06/30/2015	3.510	18,907,491	0	0	0	0	0	197,790,000	08/07/2023
2015031		CHASKA	MN		10/30/2015	2.880	2,602,588	0	0	0	0	0	40,359,000	08/07/2023
2015034		WILSONVILLE	OR		12/01/2015	3.880	15,797,137	0	0	0	0	0	51,937,000	08/07/2023
2015060		JUPITER	FL		02/17/2016	3.880	24,381,711	0	0	0	0	0	50,197,000	08/07/2023
2016028		FRANKLIN	WI		08/31/2016	3.620	7,759,386	0	0	0	0	0	45,623,000	08/08/2023
2016043		IRVINE	CA		09/29/2016	3.650	12,183,385	0	0	0	0	0	41,334,000	12/07/2023
2016050		YUKON	OK		09/01/2016	3.180	12,972,200	0	0	0	0	0	42,533,000	08/07/2023
2016055		FRANKLIN	TN		09/30/2016	3.310	82,500,000	0	0	0	0	0	154,615,000	08/07/2023
2016056		ALBUQUERQUE	NM		11/30/2016	3.120	22,139,714	0	0	0	0	0	76,219,000	08/07/2023
2016071		SAN RAMON	CA		02/09/2017	3.950	27,553,451	0	0	0	0	0	55,428,000	11/15/2023
2016073		BURBANK	CA		05/01/2017	3.720	10,968,648	0	0	0	0	0	27,280,000	07/27/2023
2016075		CHANDLER	AZ		04/11/2017	3.810	32,120,198	0	0	0	0	0	80,154,000	07/27/2023
2017008		WASHINGTON	DC		10/05/2017	3.740	94,856,662	0	0	0	0	0	167,638,000	07/27/2023
2017039		MOORESTOWN	NJ		09/06/2017	3.850	10,888,585	0	0	0	0	0	26,512,000	08/07/2023
2017057		ALEXANDRIA	VA		11/20/2017	3.750	48,399,809	0	0	0	0	0	83,308,000	08/07/2023
2017061		ARLINGTON	VA		01/31/2018	3.400	29,834,155	0	0	0	0	0	173,960,000	07/27/2023
2017066		LOS ANGELES	CA		09/29/2017	3.350	21,080,489	0	0	0	0	0	51,062,000	07/27/2023
2017080		SAN FRANCISCO	CA		01/10/2018	3.600	9,376,214	0	0	0	0	0	12,582,000	07/27/2023
2017082		RIVER FOREST	IL		10/31/2017	3.480	26,000,000	0	0	0	0	0	42,505,000	07/27/2023
2017087		LAGUNA NIGUEL	CA		05/30/2018	4.160	31,951,282	0	0	0	0	0	133,923,000	07/27/2023
2017088		NASHVILLE	TN		03/08/2018	3.640	10,000,000	0	0	0	0	0	58,614,000	07/28/2023
2018008		PLEASANT PRAIRIE	WI		08/31/2018	4.060	21,518,288	0	0	0	0	0	59,434,000	08/07/2023
2018014		THORNTON	CO		11/26/2018	3.950	34,500,000	0	0	0	0	0	109,946,000	08/07/2023
2018020		ALBUQUERQUE	NM		11/30/2018	4.070	19,325,000	0	0	0	0	0	78,110,000	08/07/2023
2018022		HUNTERSVILLE	NC		11/16/2018	4.280	16,250,000	0	0	0	0	0	25,019,000	08/07/2023
2018025		CRANBURY TOWNSHIP	NJ		03/14/2019	3.950	20,972,757	0	0	0	0	0	54,366,000	12/11/2023
2018026		CRANBURY	NJ		03/14/2019	3.950	18,598,483	0	0	0	0	0	53,953,000	08/07/2023
2018035		HIGHLANDS RANCH	CO		12/12/2018	4.230	36,700,000	0	0	0	0	0	89,243,000	08/07/2023
2018039		ATLANTA	GA		01/25/2019	4.360	18,327,100	0	0	0	0	0	30,655,000	07/28/2023
2019017		WEYMOUTH	MA		05/30/2019	3.770	47,500,000	0	0	0	0	0	93,441,000	07/28/2023
2019029		ISSAQUAH	WA		11/01/2019	3.360	19,000,000	0	0	0	0	0	46,487,000	08/07/2023
2019033		WEST JORDAN	UT		10/15/2019	3.440	24,960,241	0	0	0	0	0	57,315,000	07/28/2023
2019037		HERNDON	VA		11/01/2019	3.260	10,311,966	0	0	0	0	0	21,412,000	07/28/2023
2019040		EDINA	MN		02/05/2020	3.150	11,500,000	0	0	0	0	0	17,149,000	08/03/2023
2019041		EDINA	MN		02/05/2020	3.150	11,500,000	0	0	0	0	0	16,936,000	08/03/2023
2019042		EDINA	MN		02/05/2020	3.150	12,500,000	0	0	0	0	0	18,192,000	08/03/2023
2019043		EDINA	MN		02/05/2020	3.150	19,500,000	0	0	0	0	0	26,667,000	08/03/2023
2019044		EDINA	MN		02/05/2020	3.150	20,000,000	0	0	0	0	0	28,017,000	08/03/2023
2019045		PASADENA	CA		11/19/2019	3.500	16,225,315	0	0	0	0	0	43,660,000	08/03/2023
2019047		SAN RAFAEL	CA		11/01/2019	3.360	28,000,000	0	0	0	0	0	63,599,000	08/07/2023
2019048		PETALUMA	CA		11/01/2019	3.360	19,500,000	0	0	0	0	0	56,155,000	08/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7100013		MONTGOMERY	AL		01/13/2021	3.600	20,113,125	0	0	0	0	0	35,560,000	12/03/2024
7100020		VARIOUS	IL		04/08/2021	3.794	151,955,995	0	0	0	0	0	454,660,000	06/27/2024
7100021		CHARLOTTE	NC		11/22/2021	3.250	17,042,734	0	0	0	0	0	419,700,000	12/05/2024
7200394		LOS ANGELES	CA		09/15/2020	6.000	71,386,739	0	0	0	0	0	461,000,000	09/13/2023
7200416		LOS ANGELES	CA		02/16/2021	7.228	31,831,202	0	13,769	0	0	0	107,000,000	09/21/2023
7200417		LOS ANGELES	CA		02/16/2021	7.228	24,172,560	0	5,201	0	0	0	104,000,000	09/21/2023
7200420		PARIS	FRA		12/15/2020	7.090	38,159,967	0	0	0	0	(2,484,004)	148,375,590	09/28/2023
7200425		WATERTOWN	MA		01/19/2021	9.105	25,276,491	0	6,368	0	0	0	114,000,000	09/18/2023
7200430		SAN FRANCISCO	CA		04/01/2021	9.031	60,021,084	0	76,873	0	0	0	168,500,000	09/28/2023
7200434		NEW YORK	NY		03/12/2021	8.542	92,095,813	0	239,341	0	0	0	650,000,000	09/25/2023
7200435		VARIOUS	IL		02/26/2021	10.350	98,272,369	0	271,350	0	0	(1,455,844)	4,037,857,576	09/21/2023
7200442		CALABASAS	CA		03/31/2021	7.843	19,870,628	0	16,471	0	0	0	79,000,000	09/14/2023
7200445		LONDON	GBR		05/19/2021	9.170	77,990,642	0	4,066	0	0	(1,554,343)	574,242,280	09/20/2023
7200462		DUBLIN	GA		07/12/2021	6.871	48,583,942	0	1,128	0	0	(2,978,730)	484,867,920	09/22/2022
7200519		LONDON	GBR		01/21/2022	8.960	71,448,504	0	0	0	0	(1,530,013)	431,463,460	09/20/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							8,077,493,060	0	110,882	0	0	(10,002,934)	26,682,872,988	XXX
7200393		NEW YORK	NY		08/28/2020	5.550	53,000,000	0	0	0	0	0	2,525,000,000	09/14/2023
7200441		BURLINGAME	CA		04/01/2021	4.500	60,464,195	0	0	0	0	0	1,000,000,000	09/21/2023
7200443		TYLER	TX		03/31/2021	12.329	23,479,931	0	0	0	0	0	762,000,000	09/19/2022
19302A1		LITHONIA	GA		06/01/2019	8.000	2,200,000	0	0	0	0	0	28,526,172	03/07/2019
19302B1		LITHONIA	GA		06/01/2019	8.000	1,600,000	0	0	0	0	0	18,973,830	03/07/2019
2230102		HARDEEVILLE	SC		01/27/2023	11.000	15,375,000	0	0	0	0	0	147,750,000	09/07/2022
0699999. Mortgages in good standing - Mezzanine Loans							156,119,126	0	0	0	0	0	4,482,250,002	XXX
0899999. Total Mortgages in good standing							9,187,071,609	0	(294,726)	0	0	(10,150,573)	35,339,189,394	XXX
1603301		WASHINGTON	DC		06/13/2016	3.530	17,269,900	0	0	0	0	0	19,800,000	08/23/2023
2100901		MIAMI	FL		08/13/2021	4.000	23,654,783	0	0	5,062,566	0	0	43,700,000	06/21/2021
1399999. Restructured mortgages - Commercial mortgages-all other							40,924,683	0	0	5,062,566	0	0	63,500,000	XXX
1699999. Total - Restructured Mortgages							40,924,683	0	0	5,062,566	0	0	63,500,000	XXX
100061694		BOERNE	TX		07/01/2021	4.000	131,208	0	(74)	0	0	0	374,659	08/01/2013
100063867		CALUMET CITY	IL		07/01/2021	3.125	106,285	0	0	0	0	0	134,000	06/01/2020
100063869		MIAMI	FL		07/01/2021	3.125	293,634	0	36	0	0	0	390,000	06/01/2020
100063886		PHILADELPHIA	PA		07/01/2021	3.125	139,105	0	66	0	0	0	190,000	06/01/2020
100063893		DENHAM SPRINGS	LA		07/01/2021	5.500	182,869	0	0	0	0	0	179,000	07/01/2020
100063935		DINUBA	CA		07/01/2021	3.375	226,009	0	(26)	0	0	0	248,500	07/01/2020
100066408		LAKE CHARLES	LA		08/02/2021	3.375	311,632	0	0	0	0	0	376,047	01/01/2016
100066419		BALTIMORE	MD		08/02/2021	3.125	185,536	0	2	0	0	0	207,315	06/01/2016
100066469		RICHMOND	VA		08/02/2021	3.500	87,661	0	(20)	0	0	0	199,283	07/01/2016
100069014		GROVELAND	FL		09/01/2021	3.375	185,699	0	(20)	0	0	0	171,102	05/01/2017
100069990		CAPE CORAL	FL		09/01/2021	3.125	161,056	0	28	0	0	0	173,000	11/01/2019
100070018		RINGWOOD	NJ		09/01/2021	3.375	200,576	0	37	0	0	0	384,356	10/01/2016
100058407		BAKER	LA		06/01/2021	4.000	81,432	0	11	0	0	0	73,000	06/05/2017
100059691		MORRIS	IL		06/01/2021	4.875	117,968	0	0	0	0	0	123,000	07/27/2018
100061731		GREENFIELD	IN		07/01/2021	4.000	97,965	0	(68)	0	0	0	171,000	05/01/2009
100062033		EUHARLEE	GA		07/01/2021	3.750	109,809	0	(1)	0	0	0	204,912	11/01/2015
100062254		PITTSBURGH	PA		07/01/2021	4.000	67,261	0	(14)	0	0	0	138,064	05/01/2014
100062491		SNELLVILLE	GA		07/01/2021	4.250	113,223	0	82	0	0	0	250,321	09/01/2014
100062520		BELLWOOD	IL		07/01/2021	3.375	187,177	0	(18)	0	0	0	203,952	01/01/2015
100062731		MCMINNVILLE	OR		07/01/2021	4.000	167,377	0	(142)	0	0	0	363,950	11/01/2015
100061858		SHREVEPORT	LA		07/01/2021	3.625	145,601	0	(29)	0	0	0	184,183	10/01/2016
100062369		LUCAMA	NC		07/01/2021	4.250	179,864	0	0	0	0	0	185,000	10/01/2020
100062430		OPELIKA	AL		07/01/2021	3.625	102,832	0	(47)	0	0	0	257,298	08/01/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063011		BALTIMORE	MD		07/01/2021	3.250	177,734	0	(10)	0	0	0	250,498	09/01/2016
100063016		MINOT	ND		07/01/2021	3.875	167,670	0	0	0	0	0	202,418	09/01/2016
100063247		PHILADELPHIA	PA		07/01/2021	4.750	98,595	0	0	0	0	0	169,119	05/01/2017
100063407		HYDE PARK	NY		07/01/2021	3.750	195,690	0	(1)	0	0	0	306,191	12/01/2017
100063443		BALTIMORE	MD		07/01/2021	4.375	119,374	0	0	0	0	0	173,605	02/01/2018
100063658		MIRAMAR	FL		07/01/2021	3.750	244,454	0	(40)	0	0	0	275,200	11/01/2019
100063686		BRIGHTON	MI		07/01/2021	4.000	208,472	0	0	0	0	0	205,000	12/01/2019
100063705		HAZEL CREST	IL		07/01/2021	3.750	129,031	0	(1)	0	0	0	157,000	01/01/2020
100063942		MURFREESBORO	TN		07/01/2021	3.625	383,864	0	112	0	0	0	428,000	07/01/2020
100063967		NEW CASTLE	DE		07/01/2021	3.625	40,265	0	(540)	0	0	0	251,000	09/01/2020
100063969		PORT ST LUCIE	FL		07/01/2021	3.000	221,830	0	43	0	0	0	289,000	07/01/2020
100063979		VIDALIA	LA		07/01/2021	3.125	74,620	0	(5)	0	0	0	100,000	08/01/2020
100063988		PLEASANT GROVE	AL		07/01/2021	3.750	115,095	0	15	0	0	0	127,000	09/01/2020
100063991		CINCINNATI	OH		07/01/2021	4.000	170,116	0	16	0	0	0	176,000	09/01/2020
100064002		BRADENTON	FL		07/01/2021	3.250	218,897	0	73	0	0	0	246,000	10/01/2020
100064008		KATY	TX		07/01/2021	3.750	207,269	0	5	0	0	0	228,000	10/01/2020
100064203		WAIMANALO	HI		07/01/2021	5.000	102,171	0	0	0	0	0	861,961	05/01/2010
100064508		INDIANAPOLIS	IN		07/01/2021	4.875	51,245	0	20	0	0	0	139,636	08/01/2017
100064534		GIBSONTON	FL		07/01/2021	4.750	191,064	0	29	0	0	0	273,479	11/01/2017
100063345		ISLAND PARK	NY		07/01/2021	3.875	223,524	0	38	0	0	0	502,534	10/01/2017
100063558		PORT ST LUCIE	FL		07/01/2021	3.375	229,894	0	0	0	0	0	348,108	02/01/2019
100063572		PHILADELPHIA	PA		07/01/2021	4.625	91,864	0	(41)	0	0	0	102,214	06/01/2019
100064120		NORTH LAS VEGAS	NV		07/01/2021	4.250	153,050	0	7	0	0	0	376,506	12/01/2011
100064122		ELKINS PARK	PA		07/01/2021	3.750	210,609	0	122	0	0	0	350,013	05/01/2009
100064124		TACOMA	WA		07/01/2021	4.125	176,115	0	(37)	0	0	0	369,894	11/01/2007
100064161		WEST VALLEY CITY	UT		07/01/2021	3.875	68,888	0	61	0	0	0	390,362	01/01/2015
100064395		PROSPECT HEIGHTS	IL		07/01/2021	4.000	243,147	0	188	0	0	0	290,468	06/01/2015
100063480		BROKEN ARROW	OK		07/01/2021	4.125	171,504	0	0	0	0	0	190,428	05/01/2018
100063728		PHILADELPHIA	PA		07/01/2021	3.625	196,564	0	0	0	0	0	205,000	01/01/2020
100063731		PHILADELPHIA	PA		07/01/2021	4.625	66,899	0	(10)	0	0	0	75,000	01/01/2020
100063736		FAYETTEVILLE	NC		07/01/2021	3.750	132,511	0	(10)	0	0	0	142,000	03/01/2020
100063746		MERAUX	LA		07/01/2021	3.625	173,386	0	(86)	0	0	0	195,000	02/01/2020
100063765		BATH	NY		07/01/2021	3.500	107,447	0	0	0	0	0	130,000	02/01/2020
100063766		CLAYTON	NC		07/01/2021	3.990	197,179	0	0	0	0	0	208,000	02/01/2020
100064012		SUMTER	SC		07/01/2021	3.750	158,941	0	(1)	0	0	0	174,000	10/01/2020
100064022		LAFOLLETTE	TN		07/01/2021	4.250	130,877	0	(39)	0	0	0	143,000	12/01/2020
100064024		SUN CITY CENTER	FL		07/01/2021	3.750	216,484	0	(10)	0	0	0	236,000	12/01/2020
100064040		HAMBURG	NY		07/01/2021	6.625	69,895	0	0	0	0	0	166,679	12/01/2007
100064055		EVERSON	WA		07/01/2021	4.000	149,788	0	18	0	0	0	473,410	02/01/2013
100064587		AMARILLO	TX		07/01/2021	5.250	105,318	0	77	0	0	0	152,838	02/01/2019
100066216		HUDSON	FL		08/02/2021	3.875	138,531	0	(33)	0	0	0	258,026	10/01/2016
100066329		PHILADELPHIA	PA		08/02/2021	3.375	113,435	0	(27)	0	0	0	212,142	01/01/2012
100066347		MARGATE	FL		08/02/2021	6.750	196,479	0	0	0	0	0	193,424	09/01/2013
100066364		BAKER	LA		08/02/2021	3.875	64,551	0	0	0	0	0	160,681	02/01/2015
100066367		WHIPPLE	OH		08/02/2021	4.250	4,229	0	(1,568)	0	0	0	140,616	01/01/2015
100066403		BROWNWOOD	TX		08/02/2021	3.500	61,572	0	0	0	0	0	102,229	10/01/2015
100066672		LA PLACE	LA		08/02/2021	5.000	133,923	0	(53)	0	0	0	174,000	03/01/2018
100066712		DOVER	PA		08/02/2021	3.250	140,835	0	9	0	0	0	222,390	06/01/2018
100066259		WAIANAE	HI		08/02/2021	3.000	301,191	0	0	0	0	0	510,114	10/01/2016
100066265		NORTH PORT	FL		08/02/2021	3.125	137,217	0	(35)	0	0	0	187,000	01/01/2017
100066886		CLARKSBURG	CA		08/02/2021	3.250	412,713	0	55	0	0	0	555,000	07/01/2020
100066515		JACKSON	AL		08/02/2021	3.250	157,883	0	9	0	0	0	236,593	12/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066542		STUART	FL		08/02/2021	4.625	178,525	0	0	0	0	0	256,343	04/01/2017
100067257		KYLE	TX		08/02/2021	3.750	163,200	0	137	0	0	0	459,790	07/01/2016
100067296		BENNINGTON	NE		08/02/2021	4.000	230,313	0	73	0	0	0	310,101	05/01/2017
100066940		BUECHEL	KY		08/02/2021	4.375	103,977	0	(7)	0	0	0	130,000	12/01/2020
100067084		PEARLAND	TX		08/02/2021	4.000	176,131	0	109	0	0	0	294,524	03/01/2016
100067313		ROSHARON	TX		08/02/2021	3.125	226,899	0	76	0	0	0	289,014	07/01/2017
100067337		OAK POINT	TX		08/02/2021	4.375	239,003	0	119	0	0	0	359,467	12/01/2017
100068802		ENGLEWOOD	FL		09/01/2021	3.250	275,548	0	0	0	0	0	220,791	06/01/2017
100069128		LOUISVILLE	KY		09/01/2021	4.125	130,130	0	(66)	0	0	0	218,200	06/01/2015
100069309		MONTGOMERY	AL		09/01/2021	4.250	89,733	0	(36)	0	0	0	112,000	11/01/2019
100069361		WINNSBORO	LA		09/01/2021	4.375	142,443	0	(58)	0	0	0	235,900	11/01/2017
100069382		COCOA	FL		09/01/2021	3.625	209,473	0	(10)	0	0	0	347,054	01/01/2018
100069564		CHICAGO	IL		09/01/2021	3.750	167,976	0	0	0	0	0	168,000	04/01/2020
100069584		BEAVERTON	OR		09/01/2021	3.250	282,751	0	11	0	0	0	345,000	04/01/2020
100069753		LANSFORD	PA		09/01/2021	3.250	91,031	0	26	0	0	0	100,000	05/01/2021
100069760		FORT PIERCE	FL		09/01/2021	3.250	148,976	0	0	0	0	0	157,000	04/01/2021
100069812		MANCHESTER	CT		09/01/2021	3.875	152,896	0	13	0	0	0	237,099	11/01/2016
100068947		WEATHERFORD	TX		09/01/2021	3.875	233,836	0	(13)	0	0	0	345,607	03/01/2018
100069253		PERRIS	CA		09/01/2021	3.875	196,595	0	(10)	0	0	0	243,500	11/01/2017
100069285		CHICAGO	IL		09/01/2021	3.250	94,018	0	(14)	0	0	0	167,922	05/01/2019
100069287		FAYETTEVILLE	NC		09/01/2021	3.250	76,897	0	(14)	0	0	0	131,000	09/01/2020
100069483		REPUBLIC	MO		09/01/2021	3.750	105,835	0	(23)	0	0	0	117,000	10/01/2019
100069496		SOUTH CHESTERFIELD	VA		09/01/2021	3.250	220,053	0	7	0	0	0	265,000	11/01/2019
100069718		S HEIDELBERG	PA		09/01/2021	3.375	276,216	0	27	0	0	0	315,000	12/01/2020
100069913		DOTHAN	AL		09/01/2021	3.250	77,007	0	71	0	0	0	363,582	06/01/2016
100069962		KATY	TX		09/01/2021	3.875	182,668	0	42	0	0	0	283,815	09/01/2015
100068856		PINE CITY	NY		09/01/2021	4.625	41,850	0	(33)	0	0	0	240,000	05/01/2020
100068903		SHAFTER	CA		09/01/2021	3.875	54,479	0	0	0	0	0	175,000	02/01/2021
100069190		SULPHUR	LA		09/01/2021	3.875	179,130	0	(31)	0	0	0	169,000	05/01/2020
100069200		PRATTSBURGH	NY		09/01/2021	3.125	66,924	0	(30)	0	0	0	455,000	06/01/2020
100069204		SAINT LOUIS	MO		09/01/2021	3.500	84,689	0	(13)	0	0	0	592,400	02/01/2020
100069411		LOCKPORT	NY		09/01/2021	4.000	85,883	0	0	0	0	0	170,325	07/01/2018
100069436		PHILADELPHIA	PA		09/01/2021	3.750	83,503	0	(9)	0	0	0	115,154	08/01/2018
100069441		ELYRIA	OH		09/01/2021	3.750	82,130	0	(2)	0	0	0	131,055	02/01/2019
100069880		JEFFERSON	OR		09/01/2021	4.125	94,725	0	107	0	0	0	240,692	02/01/2018
100070203		NORTH HALEDON	NJ		09/01/2021	3.000	233,642	0	82	0	0	0	370,000	02/01/2020
100070204		WOODRUFF	SC		09/01/2021	3.750	166,339	0	147	0	0	0	205,000	01/01/2020
100070123		BYRAM	MS		09/01/2021	4.250	128,943	0	64	0	0	0	175,850	08/01/2019
100073494		ALBANY	OR		11/01/2021	3.375	155,655	0	156	0	0	0	192,000	10/01/2016
100073517		CAMBY	IN		11/01/2021	5.125	144,009	0	126	0	0	0	167,000	10/01/2018
100073519		CENTER POINT	AL		11/01/2021	4.875	107,691	0	(31)	0	0	0	115,000	11/01/2018
100073525		HOLLAND	TX		11/01/2021	3.125	186,226	0	214	0	0	0	255,000	09/01/2019
100073483		MYERSTOWN	PA		11/01/2021	4.500	165,967	0	(8)	0	0	0	175,000	06/01/2015
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							18,369,593	0	(648)	0	0	0	28,630,903	XXX
100045781		WINNETKA	CA		11/25/2020	4.375	360,422	0	1,963	0	0	0	715,000	03/09/2021
100046498		REDDICK	FL		11/25/2020	6.955	46,109	0	4	0	0	0	27,075	08/31/2020
100050244		ANTIOCH	TN		11/20/2020	4.000	82,975	0	(129)	0	0	0	290,000	08/07/2024
100044380		HOUSTON	TX		11/19/2020	5.000	56,328	0	(51)	0	0	0	156,750	04/26/2019
100044399		MARIETTA	GA		11/19/2020	4.000	571,606	0	1,418	0	0	0	667,850	04/26/2019
100044670		SADDLE BROOK	NJ		11/19/2020	5.000	174,060	0	(66)	0	0	0	550,000	01/08/2024
100044683		LAKELAND	FL		11/19/2020	4.500	34,160	0	307	0	0	0	324,000	07/09/2020
100045419		HOYT	KS		11/25/2020	5.250	56,955	0	360	0	0	0	67,688	08/31/2020

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100044419		NEW ORLEANS	LA		11/19/2020	4.750	234,647	0	(393)	0	0	0	340,000	08/20/2019
100044597		WESTLAKE VILLAGE AREA	CA		11/19/2020	4.375	592,197	0	(497)	0	0	0	1,250,000	08/15/2022
100044750		RANCHO CUCAMONGA	CA		11/19/2020	5.000	829,399	0	(26)	0	0	0	850,000	03/16/2020
100044761		INVERNESS	FL		11/19/2020	5.000	62,905	0	(20)	0	0	0	230,000	11/21/2023
100044775		HUNTSVILLE	AL		11/19/2020	6.500	204,077	0	1,793	0	0	0	295,000	07/09/2023
100045204		INDIANAPOLIS	IN		11/25/2020	6.970	31,550	0	(18)	0	0	0	123,500	08/31/2020
100045343		YPSILANTI	MI		11/25/2020	5.875	215,728	0	1,049	0	0	0	350,000	12/06/2023
100044724		BROOKHAVEN	PA		11/19/2020	5.500	186,107	0	(21)	0	0	0	280,000	04/23/2024
100044895		HIXSON	TN		11/19/2020	3.500	78,368	0	95	0	0	0	138,700	04/10/2020
100045331		ELKHART	IN		11/25/2020	11.639	101,770	0	383	0	0	0	84,835	08/31/2020
100045500		DOERUN	GA		11/25/2020	9.999	47,128	0	(32)	0	0	0	51,300	07/19/2022
100045662		CLAYTON	DE		11/25/2020	6.000	213,204	0	814	0	0	0	250,800	08/31/2020
100045574		ATWATER	OH		11/25/2020	5.000	112,591	0	1,015	0	0	0	203,205	08/31/2020
100045576		SAN ANTONIO	TX		11/25/2020	4.500	93,502	0	(45)	0	0	0	280,250	08/31/2020
100045805		EASTOVER	SC		11/25/2020	0.250	69,460	0	920	0	0	0	164,255	08/31/2020
100045849		PONTIAC	MI		11/25/2020	6.990	87,710	0	0	0	0	0	118,000	02/13/2024
100046115		SHERMAN	TX		11/25/2020	9.319	24,554	0	(260)	0	0	0	167,000	10/26/2023
100046435		PITTSBURGH	PA		11/25/2020	3.875	62,131	0	(14)	0	0	0	133,000	08/31/2020
100046007		ENFIELD	NC		11/25/2020	8.000	17,945	0	34	0	0	0	72,000	04/12/2022
100046065		RICHMOND	IN		11/25/2020	4.625	86,386	0	14	0	0	0	140,000	03/18/2024
100047656		MOUNT CLEMENS	MI		11/20/2020	4.125	48,655	0	36	0	0	0	138,000	03/06/2024
100047778		PALATINE	IL		11/20/2020	4.250	62,531	0	13	0	0	0	105,000	12/05/2023
100049879		NORFOLK	VA		11/20/2020	4.625	304,214	0	0	0	0	0	500,000	04/22/2024
100048564		RICHMOND	VA		11/20/2020	4.500	207,325	0	(171)	0	0	0	395,000	10/18/2024
100048743		LEMON GROVE	CA		11/20/2020	4.375	362,140	0	(1,124)	0	0	0	536,750	07/31/2020
100076519		CHICAGO	IL		12/30/2021	5.450	215,281	0	0	0	0	0	282,000	11/12/2021
100050684		GREATER LONDON	GBR		03/02/2021	10.990	164,984	0	0	0	0	(2,941)	175,885	10/14/2019
100050732		GREATER LONDON	GBR		03/02/2021	10.990	171,035	0	0	0	0	(3,049)	193,473	08/09/2018
100077854		MANCHESTER	GBR		12/29/2021	5.490	65,999	0	0	0	0	(1,177)	70,354	12/15/2021
100082074		TWICKENHAM	GBR		03/30/2022	4.990	483,992	0	0	0	0	(8,629)	552,780	03/21/2022
100084352		NEWPORT	GBR		06/30/2022	4.990	549,205	0	0	0	0	(9,792)	173,372	05/25/2022
100084361		MANCHESTER	GBR		06/30/2022	5.490	63,799	0	0	0	0	(1,137)	72,866	06/13/2022
100084366		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	705,233	0	0	0	0	(12,573)	821,632	06/10/2022
100085142		DUDLEY	GBR		07/29/2022	5.490	421	0	0	0	0	(5,423)	86,937	06/30/2022
3310031542		CARBONDALE	PA		02/18/2022	6.550	87,516	0	0	0	0	0	863,000	12/17/2021
3310033884		BROOKLYN	NY		04/08/2022	7.550	198,000	0	0	0	0	0	1,240,000	03/18/2022
3310033268		SALINA	KS		03/09/2022	6.450	24,948	0	0	0	0	0	90,000	02/08/2022
3310038475		PATCHOGUE	NY		06/29/2022	6.950	117,612	0	0	0	0	0	495,000	06/15/2022
3310042719		DETROIT	MI		10/12/2022	8.519	35,426	0	0	0	0	0	210,000	09/14/2022
3310033789		CHICAGO	IL		04/29/2022	6.650	74,250	0	0	0	0	0	250,000	02/10/2022
3310038233		WILLIAMSTOWN	NJ		08/01/2022	7.050	31,680	0	0	0	0	0	269,000	06/22/2022
3310041442		DETROIT	MI		09/21/2022	8.519	35,996	0	0	0	0	0	140,000	08/15/2022
3310041457		SUN CITY CENTER	FL		09/08/2022	8.330	94,248	0	0	0	0	0	340,000	08/16/2022
3310037976		NEWARK	NJ		09/08/2022	7.300	48,470	0	0	0	0	0	680,000	06/28/2022
3310039989		CHICAGO	IL		08/26/2022	8.554	70,400	0	0	0	0	0	335,000	07/14/2022
3310028528		PORT NORRIS	NJ		01/31/2022	7.050	21,780	0	0	0	0	0	180,000	11/18/2021
3310040228		GARY	IN		09/08/2022	8.925	37,859	0	0	0	0	0	195,000	07/28/2022
3310040229		LINDENHURST	NY		08/08/2022	7.550	168,300	0	0	0	0	0	670,000	05/21/2022
3310040248		NEWARK	NJ		08/26/2022	8.386	61,776	0	0	0	0	0	1,260,000	06/27/2022
3310040264		STATEN ISLAND	NY		09/08/2022	8.330	153,599	0	0	0	0	0	650,000	06/24/2022
3310039607		PHILADELPHIA	PA		08/01/2022	8.589	54,431	0	0	0	0	0	238,000	06/20/2022
3310041970		GREAT NECK	NY		10/19/2022	8.400	72,534	0	0	0	0	0	4,167,000	07/20/2022

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3300003458		WEST LONG BRANCH	NJ		01/18/2022	9.200	171,998	0	0	0	0	0	650,000	12/07/2021
3300003482		CHICAGO	IL		01/18/2022	9.700	381,302	0	0	0	0	0	1,325,000	12/09/2021
3310034991		CHICAGO	IL		07/07/2022	5.875	1,415,185	0	0	0	0	0	5,500,000	04/05/2022
3310034995		JAMAICA	NY		07/07/2022	6.029	240,669	0	0	0	0	0	1,125,000	04/27/2022
3310039220		HICKSVILLE	NY		08/26/2022	8.330	174,636	0	0	0	0	0	650,000	07/29/2022
3310038954		BLOOMFIELD	CT		08/08/2022	7.040	60,616	0	0	0	0	0	250,000	06/08/2022
3310038955		BATON ROUGE	LA		08/16/2022	6.770	38,341	0	0	0	0	0	167,000	06/28/2022
3310042170		BOGOTA	NJ		11/10/2022	8.673	162,895	0	0	0	0	0	700,000	09/13/2022
3310033228		PATERSON	NJ		03/22/2022	6.043	178,200	0	0	0	0	0	642,000	02/03/2022
3310042576		RICHMOND HILL	NY		11/10/2022	8.673	204,914	0	0	0	0	0	1,245,000	09/19/2022
3300003763		CHICAGO	IL		07/28/2022	7.707	1,078,013	0	0	0	0	0	4,550,000	06/27/2022
3300003235		CHICAGO	IL		09/13/2021	9.200	241,766	0	0	0	0	0	1,000,000	07/19/2021
3310036716		BRIDGEPORT	CT		06/29/2022	6.400	97,020	0	0	0	0	0	400,000	05/14/2022
3310040660		WESTBURY	NY		08/16/2022	7.550	200,109	0	0	0	0	0	1,265,000	06/20/2022
3310029218		LACKAWANNA	NY		12/28/2021	6.445	85,932	0	0	0	0	0	310,000	11/12/2021
3310037376		ARDSLEY	NY		07/07/2022	6.920	175,824	0	0	0	0	0	700,000	05/27/2022
3310039854		NEWARK	NJ		08/08/2022	7.990	13,068	0	0	0	0	0	630,000	07/13/2022
3310039876		TYLER	TX		08/08/2022	8.330	71,339	0	0	0	0	0	297,000	07/12/2022
3310028273		BIRMINGHAM	AL		04/01/2022	7.050	38,964	0	0	0	0	0	150,000	10/20/2021
3310042919		PHILADELPHIA	PA		10/19/2022	8.659	64,944	0	0	0	0	0	245,000	09/19/2022
3300004155		BALTIMORE	MD		12/21/2022	7.863	146,852	0	0	0	0	0	1,200,000	11/04/2022
3310033934		PHILADELPHIA	PA		03/17/2022	6.780	53,341	0	0	0	0	0	185,000	02/20/2022
3310036076		OAK LAWN	IL		06/23/2022	7.050	89,971	0	0	0	0	0	325,000	05/02/2022
3300003760		CHICAGO	IL		06/23/2022	7.700	787,313	0	0	0	0	0	3,000,000	02/11/2022
3310033749		SCHENECTADY	NY		03/17/2022	6.490	45,342	0	0	0	0	0	175,000	01/29/2022
3310030036		MILWAUKEE	WI		03/17/2022	7.800	30,294	0	0	0	0	0	116,000	12/21/2021
3310030111		OAK PARK	IL		01/31/2022	6.800	317,523	0	0	0	0	0	1,200,000	12/15/2021
3310031049		NEWARK	NJ		03/17/2022	6.050	105,138	0	0	0	0	0	570,000	12/18/2021
3310031066		ALBANY	NY		06/07/2022	5.343	877,253	0	0	0	0	0	3,425,000	03/25/2022
3310037893		ELKRIDGE	MD		07/25/2022	6.750	158,713	0	0	0	0	0	640,000	06/08/2022
3310037895		CHICAGO	IL		10/12/2022	7.770	159,509	0	0	0	0	0	695,000	06/13/2022
3310039040		TRENTON	NJ		09/08/2022	8.169	9,821	0	0	0	0	0	173,000	07/12/2022
3310039783		NEWARK	NJ		08/08/2022	7.990	13,068	0	0	0	0	0	725,000	07/13/2022
3310036460		CENTER POINT	AL		06/23/2022	5.931	2,766,763	0	0	0	0	0	13,500,000	05/26/2022
3310040116		SCRANTON	PA		08/26/2022	8.000	38,716	0	0	0	0	0	240,000	06/29/2022
3310040124		HARTFORD	CT		08/26/2022	7.990	62,710	0	0	0	0	0	246,000	07/17/2022
3310027375		MILWAUKEE	WI		01/11/2022	6.050	19,443	0	0	0	0	0	116,000	10/14/2021
3310025825		JERSEY CITY	NJ		10/22/2021	5.700	598,396	0	0	0	0	0	2,985,000	08/18/2021
3310039160		WEISER	ID		08/01/2022	7.770	78,273	0	0	0	0	0	309,000	06/23/2022
3310039166		BALTIMORE	MD		08/01/2022	7.800	58,806	0	0	0	0	0	216,500	07/08/2022
3310026523		PLAINFIELD	NJ		12/16/2021	6.980	214,236	0	0	0	0	0	725,000	09/29/2021
3310034251		BOCA RATON	FL		04/08/2022	5.784	623,700	0	0	0	0	0	2,730,000	03/12/2022
3310038926		PATCHOGUE	NY		08/08/2022	7.040	156,253	0	0	0	0	0	613,000	06/20/2022
3310034800		BALTIMORE	MD		04/20/2022	6.650	23,166	0	0	0	0	0	240,000	02/24/2022
3310037937		EAST ORANGE	NJ		06/29/2022	6.660	170,775	0	0	0	0	0	575,000	05/30/2022
3310041704		BEAVERCREEK	OH		10/12/2022	7.550	72,314	0	0	0	0	0	275,000	09/06/2022
3310041653		NEWARK	NJ		10/12/2022	8.316	195,651	0	0	0	0	0	3,263,000	08/10/2022
3310032341		ATLANTIC CITY	NJ		03/09/2022	6.800	63,360	0	0	0	0	0	385,000	01/18/2022
3310038130		CHICAGO	IL		07/07/2022	7.170	65,898	0	0	0	0	0	260,000	06/08/2022
3310038131		CENTRAL VALLEY	NY		09/28/2022	8.050	151,665	0	0	0	0	0	570,000	06/16/2022
3310037325		CHICAGO	IL		08/08/2022	6.043	150,480	0	0	0	0	0	600,000	06/01/2022
3310037592		PEMBERTON	NJ		07/14/2022	6.450	26,928	0	0	0	0	0	105,000	05/26/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310037593		PEMBERTON	NJ		07/14/2022	6.450	24,552	0	0	0	0	0	105,000	05/26/2022
3310035097		EAST ORANGE	NJ		06/14/2022	6.043	5,166,176	0	0	0	0	0	21,425,000	04/21/2022
3310039537		MILLER PLACE	NY		08/01/2022	7.550	190,476	0	0	0	0	0	730,000	06/28/2022
3310039412		NEWARK	NJ		08/01/2022	7.990	39,204	0	0	0	0	0	630,000	06/16/2022
3300003179		LIVINGSTON	NJ		08/09/2021	6.200	198,645	0	0	0	0	0	791,000	06/10/2021
3310032909		CAMDEN	NJ		05/19/2022	6.160	39,229	0	0	0	0	0	135,000	02/11/2022
3300003591		EATONTOWN	NJ		05/26/2022	10.200	185,903	0	0	0	0	0	615,000	05/04/2022
3310033582		MIAMI	FL		04/08/2022	5.700	92,565	0	0	0	0	0	410,000	03/12/2022
3310031591		SPRING VALLEY	NY		03/22/2022	6.540	39,937	0	0	0	0	0	329,000	12/22/2021
3310037272		MASTIC	NY		06/15/2022	6.450	138,600	0	0	0	0	0	520,000	05/17/2022
3310040824		HARTFORD	CT		09/21/2022	8.169	42,510	0	0	0	0	0	178,900	08/10/2022
3310030489		YUCCA VALLEY	CA		01/31/2022	5.350	142,132	0	0	0	0	0	740,000	12/21/2021
3310037539		BROOKLYN	NY		09/28/2022	6.050	1,216,512	0	0	0	0	0	4,800,000	06/23/2022
3310036813		ATLANTA	GA		08/16/2022	6.800	129,860	0	0	0	0	0	500,000	05/10/2022
3310040455		MYRTLE BEACH	SC		10/19/2022	7.550	831,600	0	0	0	0	0	3,300,000	08/19/2022
3310037192		WASHINGTONVILLE	NY		06/29/2022	6.550	169,488	0	0	0	0	0	625,000	04/07/2022
3310040797		PARKVILLE	MD		10/12/2022	7.550	130,423	0	0	0	0	0	550,000	07/25/2022
3310040799		PARKVILLE	MD		10/12/2022	7.550	131,954	0	0	0	0	0	550,000	07/25/2022
3310027047		BROOKLYN	NY		10/22/2021	5.840	338,580	0	0	0	0	0	1,995,000	10/06/2021
3300003656		LONG BRANCH	NJ		03/31/2022	10.200	150,679	0	0	0	0	0	505,000	03/04/2022
3310033632		CHICAGO	IL		04/08/2022	6.690	70,686	0	0	0	0	0	340,000	02/19/2022
3310038658		SAINT HELENA ISLAND	SC		08/08/2022	8.484	24,354	0	0	0	0	0	200,000	04/08/2022
3310038660		SALEM	NJ		07/14/2022	7.950	32,729	0	0	0	0	0	120,000	06/16/2022
3310022752		PATERSON	NJ		11/18/2021	7.040	100,643	0	0	0	0	0	435,000	09/13/2021
3310038852		NEW VIENNA	OH		09/08/2022	8.330	50,459	0	0	0	0	0	225,000	06/28/2022
3310038860		BROOKLYN	NY		08/08/2022	7.040	414,691	0	0	0	0	0	1,440,000	07/05/2022
3310038864		MERRICK	NY		08/01/2022	7.500	341,986	0	0	0	0	0	1,309,000	06/22/2022
3310029034		WARREN	NJ		12/28/2021	5.643	1,624	0	0	0	0	0	905,000	10/29/2021
3310031477		WYANDOTTE	MI		04/29/2022	6.050	40,944	0	0	0	0	0	172,000	02/13/2022
3310037782		SUITLAND	MD		08/01/2022	7.050	103,853	0	0	0	0	0	530,000	06/08/2022
3310037795		NEWARK	NJ		07/07/2022	7.030	93,852	0	0	0	0	0	375,000	06/09/2022
3310038060		CHICAGO	IL		07/14/2022	7.030	60,786	0	0	0	0	0	365,000	06/02/2022
3310030452		OAKLAND	CA		02/25/2022	5.700	376,611	0	0	0	0	0	2,120,000	12/21/2021
3310036784		WEST HOLLYWOOD	CA		06/07/2022	6.550	490,050	0	0	0	0	0	1,900,000	04/25/2022
3310040368		DEPTFORD	NJ		08/26/2022	7.550	80,362	0	0	0	0	0	300,000	08/09/2022
3310025622		DARBY	PA		10/22/2021	6.700	29,238	0	0	0	0	0	142,000	07/20/2021
3310039095		NEWARK	NJ		08/01/2022	7.930	42,471	0	0	0	0	0	630,000	06/17/2022
3310039326		NEWARK	NJ		08/01/2022	7.990	28,116	0	0	0	0	0	644,000	06/30/2022
3300004211		CHICAGO	IL		12/21/2022	8.855	1,207,229	0	0	0	0	0	4,500,000	12/01/2022
3310034023		MIRAMAR BEACH	FL		04/29/2022	7.050	301,653	0	0	0	0	0	1,350,000	03/14/2022
3310036918		CHICAGO	IL		08/16/2022	8.330	67,647	0	0	0	0	0	345,000	05/05/2022
3310040871		CHICAGO	IL		09/08/2022	8.589	79,101	0	0	0	0	0	312,000	07/27/2022
3310032756		NEPTUNE	NJ		07/14/2022	6.300	72,765	0	0	0	0	0	391,000	02/16/2022
3310042222		BROOKLYN	NY		11/01/2022	8.673	189,625	0	0	0	0	0	780,000	09/13/2022
3300003384		CHICAGO	IL		11/01/2021	9.200	629,850	0	0	0	0	0	2,000,000	10/12/2021
3310031899		SAN ANTONIO	TX		02/25/2022	6.840	62,370	0	0	0	0	0	210,000	01/18/2022
3310037178		BOSTON	MA		06/29/2022	8.743	188,219	0	0	0	0	0	735,000	04/25/2022
3310030325		UPPER DARBY	PA		01/31/2022	5.735	90,148	0	0	0	0	0	1,305,000	12/07/2021
3310037482		CHICAGO	IL		06/23/2022	6.820	14,731	0	0	0	0	0	315,000	05/24/2022
3310041121		HATTIESBURG	MS		09/28/2022	8.050	62,903	0	0	0	0	0	253,000	08/23/2022
3310035295		ST. LOUIS	MO		06/15/2022	6.050	3,960	0	0	0	0	0	130,000	04/14/2022
3310035296		CHICAGO	IL		05/19/2022	6.690	19,089	0	0	0	0	0	220,000	03/31/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310039357		WEST BABYLON	NY		08/16/2022	7.550	138,818	0	0	0	0	0	543,500	06/15/2022
3310039361		LYNCHBURG	VA		08/08/2022	8.000	28,175	0	0	0	0	0	159,000	05/25/2022
3310035800		CHICAGO	IL		06/15/2022	6.650	8,403	0	0	0	0	0	210,000	04/09/2022
3310039628		SUN CITY CENTER	FL		08/16/2022	8.330	98,010	0	0	0	0	0	408,000	07/06/2022
3310038844		NEWARK	NJ		08/01/2022	7.930	69,300	0	0	0	0	0	450,000	06/20/2022
3310039080		LINDENHURST	NY		07/14/2022	7.050	131,868	0	0	0	0	0	550,000	06/28/2022
3310039087		SHIRLEY	NY		07/14/2022	7.050	130,442	0	0	0	0	0	535,000	06/12/2022
3310039090		MASTIC	NY		07/14/2022	7.050	89,496	0	0	0	0	0	400,000	06/30/2022
3310038529		CHICAGO	IL		08/16/2022	8.169	83,160	0	0	0	0	0	305,000	06/28/2022
3310038248		NEWARK	NJ		07/25/2022	6.690	141,788	0	0	0	0	0	625,000	01/11/2022
3310038249		NEWARK	NJ		07/25/2022	6.690	124,490	0	0	0	0	0	625,000	01/11/2022
3310042171		BOGOTA	NJ		11/01/2022	8.673	149,589	0	0	0	0	0	700,000	09/13/2022
3310041458		SUN CITY CENTER	FL		09/08/2022	8.330	94,248	0	0	0	0	0	340,000	08/16/2022
3310037425		HEMPSTEAD	NY		07/07/2022	6.300	172,484	0	0	0	0	0	629,000	05/24/2022
3310036211		CHICAGO	IL		06/15/2022	7.030	68,033	0	0	0	0	0	270,000	05/18/2022
3310039962		WATERBURY	CT		09/28/2022	7.040	564,300	0	0	0	0	0	2,425,000	07/22/2022
3310039294		NEWPORT NEWS	VA		08/01/2022	8.040	96,525	0	0	0	0	0	530,000	04/25/2022
3310038139		NEWARK	NJ		08/26/2022	6.660	3,947	0	0	0	0	0	645,000	06/25/2022
3310047268		BRONX	NY		02/13/2023	8.960	113,850	0	0	0	0	0	750,000	12/15/2022
3300004379		MIAMI	FL		02/27/2023	9.830	199,856	0	0	0	0	0	725,000	12/27/2022
3300004377		BALTIMORE	MD		03/08/2023	9.335	171,028	0	0	0	0	0	505,000	02/11/2023
3310046850		BROOKLYN	NY		04/27/2023	8.365	285,120	0	0	0	0	0	1,300,000	10/30/2022
3310048372		CHEEKTOWAGA	NY		04/27/2023	8.750	41,930	0	0	0	0	0	183,000	02/01/2023
3310048109		EAST HAVEN	CT		04/27/2023	8.925	41,580	0	0	0	0	0	200,000	02/10/2023
3310048326		LAKE ARROWHEAD	CA		04/19/2023	7.540	113,434	0	0	0	0	0	625,000	02/01/2023
3310048772		BROOKLYN	NY		04/27/2023	8.673	249,480	0	0	0	0	0	980,000	01/31/2023
3310050154		WESTBURY	NY		04/19/2023	8.040	299,747	0	0	0	0	0	1,450,000	03/07/2023
3310051055		BELLEVILLE	IL		04/27/2023	9.100	38,460	0	0	0	0	0	151,000	03/27/2023
3310051247		BELLEVILLE	IL		04/27/2023	8.750	47,718	0	0	0	0	0	173,000	03/27/2023
3310048860		ATLANTA	GA		04/04/2023	8.673	117,334	0	0	0	0	0	550,000	02/07/2023
3310049224		NEW ORLEANS	LA		04/19/2023	8.040	278,883	0	0	0	0	0	1,100,000	03/02/2023
3300004372		IRVINGTON	NJ		04/05/2023	9.330	96,900	0	0	0	0	0	550,000	02/08/2023
3310050661		CLEVELAND	OH		04/27/2023	8.687	34,433	0	0	0	0	0	136,000	03/09/2023
3310049519		BUFFALO	NY		04/19/2023	8.925	50,351	0	0	0	0	0	205,000	02/17/2023
3310053119		WATERBURY	CT		05/18/2023	7.940	49,172	0	0	0	0	0	492,000	04/21/2023
3310053749		PHILADELPHIA	PA		05/25/2023	8.596	190,278	0	0	0	0	0	688,000	05/02/2023
3310044167		NEW YORK	NY		05/11/2023	8.148	319,618	0	0	0	0	0	1,375,000	10/30/2022
3310050350		DANVILLE	VA		05/11/2023	8.323	14,256	0	0	0	0	0	81,000	04/04/2023
3310051753		PHILADELPHIA	PA		05/11/2023	8.841	81,972	0	0	0	0	0	301,000	03/29/2023
3310052276		DETROIT	MI		05/18/2023	8.876	26,492	0	0	0	0	0	170,000	04/14/2023
3310052880		BROOKLYN	NY		05/18/2023	8.806	238,587	0	0	0	0	0	1,225,000	04/13/2023
3310052960		HAMPTON BAYS	NY		05/18/2023	8.603	232,373	0	0	0	0	0	1,025,000	04/24/2023
3310052773		LOS ANGELES	CA		05/25/2023	8.253	791,406	0	0	0	0	0	3,175,000	04/20/2023
3310049064		CHICAGO	IL		05/18/2023	8.841	65,469	0	0	0	0	0	290,000	02/10/2023
3310053951		WARREN	MI		06/29/2023	7.950	28,433	0	0	0	0	0	115,000	05/16/2023
3310055200		ST. AUGUSTINE	FL		06/29/2023	8.610	152,523	0	0	0	0	0	555,000	05/31/2023
3310052988		JERSEY CITY	NJ		06/08/2023	7.940	242,491	0	0	0	0	0	985,000	04/28/2023
3310048181		ATLANTA	GA		06/21/2023	9.457	24,062	0	0	0	0	0	350,000	02/03/2023
3310054450		DETROIT	MI		06/21/2023	8.841	33,818	0	0	0	0	0	122,000	05/05/2023
3310046586		WEST ORANGE	NJ		06/08/2023	7.950	178,200	0	0	0	0	0	690,000	05/09/2023
3310054422		HALETHORPE	MD		06/21/2023	8.638	128,858	0	0	0	0	0	635,000	05/15/2023
3310052836		HUNTINGTON STATION	NY		06/29/2023	9.191	140,332	0	0	0	0	0	630,000	04/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310052715		CHICAGO	IL		06/29/2023	9.016	66,290	0	0	0	0	0	535,000	04/27/2023
3310048895		SYRACUSE	NY		06/29/2023	7.940	42,808	0	0	0	0	0	255,000	02/20/2023
3310053404		MEMPHIS	TN		06/21/2023	8.596	18,010	0	0	0	0	0	105,000	04/25/2023
3310049500		BROOKLYN	NY		06/29/2023	7.940	900,900	0	0	0	0	0	4,925,000	03/09/2023
3310050958		MEDFORD	NY		06/29/2023	8.596	94,047	0	0	0	0	0	610,000	05/10/2023
3310053865		THE BRONX	NY		06/08/2023	8.596	238,788	0	0	0	0	0	1,180,000	04/25/2023
3310052869		NEW ROCHELLE	NY		06/29/2023	8.295	230,028	0	0	0	0	0	880,000	03/30/2023
3310052876		QUEENS	NY		06/08/2023	8.876	153,187	0	0	0	0	0	595,000	04/26/2023
3310053782		NORTH BABYLON	NY		06/08/2023	8.295	133,971	0	0	0	0	0	650,000	05/05/2023
3310055391		ATLANTA	GA		06/29/2023	8.610	97,297	0	0	0	0	0	385,000	06/03/2023
3310052286		BUFFALO	NY		06/29/2023	8.323	54,054	0	0	0	0	0	195,000	05/04/2023
3310054154		BOSTON	MA		06/29/2023	8.673	891,000	0	0	0	0	0	3,805,000	05/30/2023
3310053524		COPIAGUE	NY		06/21/2023	8.295	172,013	0	0	0	0	0	634,000	02/22/2023
3310051388		AMSTERDAM	NY		06/08/2023	8.610	145,720	0	0	0	0	0	660,000	02/23/2023
3310052680		BELLE PLAINE	IA		08/31/2023	7.940	24,234	0	0	0	0	0	95,000	05/02/2023
3310058153		HOOKS	TX		08/31/2023	8.771	12,484	0	0	0	0	0	75,000	07/06/2023
3310051083		ATLANTA	GA		08/31/2023	8.911	13,807	0	0	0	0	0	280,000	04/17/2023
3310056822		LOCKPORT	NY		08/31/2023	9.366	40,946	0	0	0	0	0	175,000	07/24/2023
3310056939		PORTSMOUTH	VA		08/31/2023	7.940	43,837	0	0	0	0	0	273,000	07/10/2023
3310054985		AKRON	OH		08/31/2023	8.925	18,295	0	0	0	0	0	100,000	06/12/2023
3310054172		CHICAGO	IL		08/31/2023	7.940	66,068	0	0	0	0	0	320,000	05/25/2023
3310054490		ST. PETERSBURG	FL		08/31/2023	8.666	50,886	0	0	0	0	0	700,000	06/25/2023
3310053351		MUSKEGON	MI		08/31/2023	7.940	22,671	0	0	0	0	0	161,000	05/24/2023
3310055709		ST. PETERSBURG	FL		08/31/2023	8.666	50,292	0	0	0	0	0	700,000	06/15/2023
3310057071		LINDALE	GA		08/31/2023	8.596	6,418	0	0	0	0	0	235,000	07/16/2023
3310055971		WEST BABYLON	NY		08/31/2023	8.603	65,934	0	0	0	0	0	453,000	06/14/2023
3310054319		HUNTINGTON	WV		09/15/2023	9.366	58,697	0	0	0	0	0	400,000	07/12/2023
3310053178		ALBANY	NY		09/15/2023	7.940	397,188	0	0	0	0	0	1,484,000	05/10/2023
3310055253		DAYTON	OH		09/15/2023	8.596	38,046	0	0	0	0	0	253,000	06/12/2023
3310057911		CHICAGO	IL		09/15/2023	9.016	25,070	0	0	0	0	0	210,000	07/24/2023
3310059409		ST. LOUIS	MO		09/15/2023	8.771	60,251	0	0	0	0	0	260,000	07/18/2023
3310060700		LITTLE SILVER	NJ		10/06/2023	8.148	222,750	0	0	0	0	0	914,000	09/01/2023
3310053660		COLUMBUS	OH		10/06/2023	8.666	8,712	0	0	0	0	0	335,000	08/28/2023
3310059921		PALMETTO BAY	FL		10/06/2023	9.121	257,024	0	0	0	0	0	1,300,000	08/18/2023
3310056196		BROOKHAVEN	NY		10/06/2023	8.295	142,534	0	0	0	0	0	516,000	06/19/2023
3310053802		SAN DIEGO	CA		10/31/2023	8.302	433,338	0	0	0	0	0	1,630,000	06/13/2023
3310058780		HANNA	IN		10/06/2023	8.666	20,438	0	0	0	0	0	129,000	08/12/2023
3310052554		THE BRONX	NY		10/06/2023	7.940	346,500	0	0	0	0	0	1,250,000	04/25/2023
3310060156		CORAM	NY		10/31/2023	8.652	23,760	0	0	0	0	0	693,500	06/19/2023
3310060162		PERRIS	CA		10/31/2023	8.925	104,782	0	0	0	0	0	465,000	08/31/2023
3310061688		BROOKLYN	NY		10/06/2023	8.463	128,304	0	0	0	0	0	991,500	09/04/2023
3300004710		PHILADELPHIA	PA		10/10/2023	9.930	77,520	0	0	0	0	0	850,000	09/12/2023
3310063347		CLEVELAND	OH		11/21/2023	9.016	30,195	0	0	0	0	0	125,000	10/23/2023
3310066057		WILMINGTON	NC		12/28/2023	8.323	90,090	0	0	0	0	0	325,000	12/05/2023
3310068766		ORLANDO	FL		02/15/2024	8.666	336,521	0	0	0	0	0	1,214,000	01/18/2024
3310067651		WILMINGTON	DE		02/15/2024	9.016	60,291	0	0	0	0	0	221,000	12/23/2023
3310031498		CENTRAL ISLIP	NY		09/21/2022	8.330	51,325	0	0	0	0	0	477,000	08/05/2022
3310039205		WESTMINSTER	MD		08/16/2022	7.550	123,101	0	0	0	0	0	620,000	07/19/2022
3310032049		PHILADELPHIA	PA		02/25/2022	6.390	225,583	0	0	0	0	0	875,000	01/17/2022
3310040782		HAMPTON BAYS	NY		11/01/2022	7.500	231,856	0	0	0	0	0	1,241,000	07/18/2022
3310055143		CATSKILL	NY		06/29/2023	8.617	61,301	0	0	0	0	0	350,000	05/25/2023
3310055144		CATSKILL	NY		06/29/2023	8.617	64,152	0	0	0	0	0	340,000	05/25/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310053347		ST. AUGUSTINE	FL		06/08/2023	8.813	186,435	0	0	0	0	0	750,000	05/05/2023
3310056605		AMITYVILLE	NY		08/31/2023	8.295	140,475	0	0	0	0	0	820,000	06/01/2023
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							52,638,533	0	7,351	0	0	(44,721)	222,168,156	XXX
2499999. Total - Mortgages with overdue interest over 90 days							71,008,126	0	6,703	0	0	(44,721)	250,799,059	XXX
100062421		EAST MEADOW	NY		07/01/2021	3.500	190,004	0	(66)	0	0	0	412,545	06/01/2013
100063632		WILLARD	OH		07/01/2021	4.250	77,276	0	2	0	0	0	99,202	09/01/2019
100063701		TAYLOR	TX		07/01/2021	4.375	190,552	0	0	0	0	0	195,000	12/01/2019
100063976		LINTHICUM HEIGHTS	MD		07/01/2021	3.500	361,866	0	196	0	0	0	405,000	08/01/2020
100064132		PHILADELPHIA	PA		07/01/2021	4.125	130,763	0	0	0	0	0	156,990	11/01/2008
100064454		VANCOUVER	WA		07/01/2021	3.750	108,080	0	0	0	0	0	286,653	06/01/2016
100066395		NANTICOKE	PA		08/02/2021	3.875	209,093	0	(37)	0	0	0	301,772	08/01/2015
100066659		COMO	NC		08/02/2021	4.500	111,683	0	0	0	0	0	136,440	04/01/2018
100069144		WOOLWICH	ME		09/01/2021	4.125	293,891	0	0	0	0	0	350,763	12/01/2018
100069814		SACRAMENTO	CA		09/01/2021	3.250	266,061	0	111	0	0	0	523,314	12/01/2016
100069674		NEW IBERIA	LA		09/01/2021	3.750	117,892	0	(1)	0	0	0	131,000	09/01/2020
100073434		OAKDALE	CT		11/01/2021	4.625	140,410	0	0	0	0	0	195,000	12/01/2008
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							2,197,571	0	205	0	0	0	3,193,679	XXX
100046466		TOLEDO	OH		11/25/2020	5.436	22,249	0	27	0	0	0	40,000	07/25/2022
100044429		DES MOINES	IA		11/19/2020	4.500	83,763	0	8	0	0	0	215,000	08/13/2024
100044748		CROTON ON HUDSON	NY		11/19/2020	5.500	573,366	0	0	0	0	0	723,000	06/24/2024
100044797		BELLEVILLE	NJ		11/19/2020	6.500	228,568	0	13	0	0	0	285,000	10/18/2024
100045212		ONTARIO	CA		11/25/2020	4.000	232,555	0	0	0	0	0	690,000	11/09/2024
100045370		CLINT	TX		11/25/2020	5.160	76,842	0	(117)	0	0	0	252,500	10/02/2024
100044549		BUFFALO	NY		11/19/2020	7.500	63,405	0	0	0	0	0	190,000	11/13/2024
100044569		POMPANO BEACH	FL		11/19/2020	6.120	77,562	0	0	0	0	0	249,000	07/23/2024
100045145		ANDERSON	IN		11/25/2020	3.000	35,762	0	32	0	0	0	115,000	07/24/2024
100045166		WILLINGBORO	NJ		11/25/2020	4.000	116,159	0	661	0	0	0	209,000	07/25/2024
100045297		BATTLE GROUND	WA		11/25/2020	3.750	285,483	0	(76)	0	0	0	775,000	10/18/2024
100045682		PATERSON	NJ		11/25/2020	4.650	188,071	0	396	0	0	0	420,000	06/27/2024
100045895		PRYOR	OK		11/25/2020	9.425	26,691	0	(281)	0	0	0	119,000	10/24/2024
100045564		MEMPHIS	TN		11/25/2020	3.250	17,718	0	108	0	0	0	70,000	09/12/2024
100046103		HAVERHILL	MA		11/25/2020	4.000	279,301	0	(17)	0	0	0	485,000	11/26/2024
100046265		FT WORTH	TX		11/25/2020	7.999	64,154	0	(54)	0	0	0	252,000	08/07/2024
100046419		LAKEWOOD	CO		11/25/2020	4.625	198,163	0	(302)	0	0	0	575,000	09/30/2024
100046349		VALIER	IL		11/25/2020	5.664	44,842	0	0	0	0	0	63,500	06/06/2024
100046392		LEECHBURG	PA		11/25/2020	7.000	16,959	0	0	0	0	0	82,500	12/05/2023
100046575		TUCSON	AZ		11/25/2020	6.800	83,450	0	64	0	0	0	226,000	09/13/2024
100046587		DEPTFORD TOWNSHIP	NJ		11/25/2020	4.500	153,159	0	0	0	0	0	295,000	12/28/2023
100046606		UTICA	NY		11/25/2020	6.000	1,024	0	0	0	0	0	145,000	11/01/2024
100047317		ALLENTOWN	NJ		11/20/2020	6.778	447,171	0	(1,292)	0	0	0	747,000	10/31/2024
100048140		MARLTON	NJ		11/20/2020	3.625	198,409	0	0	0	0	0	215,000	10/18/2024
100047202		WEST NEW YORK	NJ		11/20/2020	4.250	226,585	0	(428)	0	0	0	890,000	10/18/2024
100048964		FORT LAUDERDALE	FL		11/20/2020	4.625	84,979	0	(309)	0	0	0	450,000	10/19/2024
100049380		SPRINGFIELD GARDENS	NY		11/20/2020	4.500	457,302	0	0	0	0	0	900,000	09/30/2024
100049594		OAKLAND	CA		11/20/2020	4.125	325,341	0	(525)	0	0	0	470,000	11/23/2024
100050147		BELLA VISTA	AR		11/20/2020	5.625	83,018	0	(306)	0	0	0	330,000	07/24/2024
100076512		PHILADELPHIA	PA		12/30/2021	4.300	472,906	0	0	0	0	0	625,000	11/10/2021
3310024781		JACKSONVILLE	FL		01/11/2022	6.550	34,166	0	0	0	0	0	147,000	12/15/2021
3310034440		DETROIT	MI		04/29/2022	5.875	65,276	0	0	0	0	0	250,000	03/16/2022
3310032244		POUGHKEEPSIE	NY		03/17/2022	6.160	69,118	0	0	0	0	0	295,000	01/30/2022
3310042369		PANAMA CITY BEACH	FL		10/19/2022	8.337	210,627	0	0	0	0	0	1,200,000	08/22/2022
3310040141		DETROIT	MI		10/12/2022	8.040	231,649	0	0	0	0	0	850,000	08/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310042264		PANAMA CITY BEACH	FL		10/19/2022	8.337	220,044	0	0	0	0	0	1,200,000	08/22/2022
3310037838		CHICAGO	IL		07/25/2022	8.400	116,409	0	0	0	0	0	428,000	05/20/2022
3310038095		ATLANTIC CITY	NJ		09/21/2022	8.330	116,252	0	0	0	0	0	715,000	05/26/2022
3310043570		PHILADELPHIA	PA		11/01/2022	8.680	59,796	0	0	0	0	0	274,000	10/04/2022
3310043584		SALEM	NJ		11/10/2022	8.687	45,288	0	0	0	0	0	205,000	09/27/2022
3310024553		BALDWIN	NY		10/22/2021	6.300	175,824	0	0	0	0	0	630,000	06/18/2021
3310024682		MONTCLAIR	NJ		10/22/2021	6.800	201,477	0	0	0	0	0	880,000	07/24/2021
3310034448		DETROIT	MI		09/08/2022	8.519	15,765	0	0	0	0	0	135,000	05/26/2022
3310038494		DETROIT	MI		08/16/2022	7.050	45,045	0	0	0	0	0	210,000	06/17/2022
3310038732		SCRANTON	PA		08/08/2022	7.500	40,664	0	0	0	0	0	340,000	03/31/2022
3310037706		PATERSON	NJ		06/29/2022	6.670	145,910	0	0	0	0	0	493,000	05/17/2022
3310037709		PATERSON	NJ		06/29/2022	6.670	120,974	0	0	0	0	0	410,000	05/17/2022
3310037710		PATERSON	NJ		06/23/2022	6.450	146,916	0	0	0	0	0	495,000	05/17/2022
3310037712		PATERSON	NJ		06/23/2022	6.450	144,540	0	0	0	0	0	487,000	05/17/2022
3310041715		PANAMA CITY BEACH	FL		10/19/2022	8.337	180,273	0	0	0	0	0	1,200,000	08/22/2022
3310041779		JACKSONVILLE	FL		09/21/2022	8.330	34,968	0	0	0	0	0	218,000	08/18/2022
3310028467		FRANKFORT	KY		01/11/2022	6.800	24,945	0	0	0	0	0	125,000	10/25/2021
3310028391		CHICAGO	IL		04/20/2022	7.040	240,570	0	0	0	0	0	1,120,000	11/12/2021
3310028439		CHICAGO	IL		11/29/2021	6.190	56,430	0	0	0	0	0	365,000	10/29/2021
3300002890		ALBANY	NY		06/21/2021	6.726	113,567	0	0	0	0	0	580,000	04/22/2021
3310035012		CHICAGO	IL		06/15/2022	5.875	94,624	0	0	0	0	0	410,000	03/23/2022
3310035017		OYSTER BAY	NY		05/19/2022	6.320	156,420	0	0	0	0	0	800,000	03/29/2022
3310039226		WASHINGTON	DC		08/01/2022	8.519	131,333	0	0	0	0	0	505,000	07/03/2022
3310025911		PHILADELPHIA	PA		10/22/2021	6.200	40,590	0	0	0	0	0	187,000	08/23/2021
3310036686		IRVINGTON	NJ		06/15/2022	6.220	83,041	0	0	0	0	0	450,000	05/11/2022
3310036702		INDIANAPOLIS	IN		06/07/2022	7.200	84,529	0	0	0	0	0	295,000	04/25/2022
3310036703		INDIANAPOLIS	IN		06/07/2022	7.200	87,493	0	0	0	0	0	295,000	04/25/2022
3310040690		MIAMI	FL		09/08/2022	8.330	199,584	0	0	0	0	0	974,000	07/19/2022
3310036169		CHICAGO	IL		06/07/2022	6.800	98,911	0	0	0	0	0	350,000	04/23/2022
3310039875		FOREST PARK	IL		08/08/2022	8.519	35,343	0	0	0	0	0	520,000	06/06/2022
3310039506		CHICAGO	IL		09/08/2022	8.589	113,949	0	0	0	0	0	650,000	07/11/2022
3310036093		GLEN COVE	NY		06/15/2022	6.320	134,910	0	0	0	0	0	689,000	04/13/2022
3310034892		BALTIMORE	MD		04/29/2022	6.050	44,237	0	0	0	0	0	300,000	03/20/2022
3310039201		COOPER CITY	FL		09/21/2022	8.519	233,676	0	0	0	0	0	875,000	05/27/2022
3310038702		NEWARK	NJ		08/08/2022	8.050	487,080	0	0	0	0	0	1,675,000	06/13/2022
3310043369		BALTIMORE	MD		11/10/2022	8.505	29,858	0	0	0	0	0	250,000	10/01/2022
3310037389		TOPEKA	KS		07/07/2022	6.800	2,799,861	0	0	0	0	0	11,700,000	05/09/2022
3310037911		COPPER CITY	FL		06/29/2022	6.820	252,371	0	0	0	0	0	855,000	05/20/2022
3310036942		DETROIT	MI		07/14/2022	6.630	38,358	0	0	0	0	0	230,000	04/28/2022
3310039182		COOPER CITY	FL		08/01/2022	8.519	297,792	0	0	0	0	0	1,080,000	05/28/2022
3310026505		TWENTYNINE PALMS	CA		12/16/2021	6.485	57,420	0	0	0	0	0	403,000	09/25/2021
3310039149		SCRANTON	PA		08/16/2022	8.000	118,753	0	0	0	0	0	640,000	06/10/2022
3310038129		ALEXANDER	NC		08/16/2022	6.015	52,222	0	0	0	0	0	313,000	06/21/2022
3310042009		TAUNTON	MA		10/12/2022	8.589	179,685	0	0	0	0	0	802,000	08/18/2022
3310037584		COOPER CITY	FL		07/14/2022	6.820	275,426	0	0	0	0	0	960,000	05/09/2022
3310039567		EAST ORANGE	NJ		08/16/2022	7.550	105,178	0	0	0	0	0	470,000	07/15/2022
3310036880		COOPER CITY	FL		06/15/2022	6.720	240,301	0	0	0	0	0	880,000	04/20/2022
3310036431		INDIANAPOLIS	IN		05/19/2022	7.150	44,600	0	0	0	0	0	210,000	04/25/2022
3310040104		NEW ORLEANS	LA		11/10/2022	8.400	1,848,872	0	0	0	0	0	7,150,000	07/26/2022
3310039426		CLEVELAND	OH		09/21/2022	7.500	74,106	0	0	0	0	0	319,000	06/30/2022
3310038191		NEW ORLEANS	LA		07/25/2022	6.770	89,973	0	0	0	0	0	403,000	06/23/2022
3300003173		LINDEN	NJ		07/26/2021	5.950	213,180	0	0	0	0	0	780,000	06/08/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310038401		COOPER CITY	FL		08/16/2022	7.300	280,427	0	0	0	0	0	1,035,000	05/27/2022
3310042426		CHICAGO	IL		10/19/2022	8.519	134,442	0	0	0	0	0	590,000	09/13/2022
3310043011		DETROIT	MI		11/10/2022	8.904	20,790	0	0	0	0	0	181,000	09/28/2022
3310036099		PATERSON	NJ		05/19/2022	6.550	160,380	0	0	0	0	0	549,000	03/29/2022
3310036133		PATERSON	NJ		05/19/2022	6.550	146,124	0	0	0	0	0	530,000	03/29/2022
3310036134		PATERSON	NJ		05/19/2022	6.550	141,075	0	0	0	0	0	475,000	03/29/2022
3310036136		PATERSON	NJ		05/19/2022	6.550	151,470	0	0	0	0	0	525,000	03/29/2022
3310037546		MEDFORD	NY		07/14/2022	6.760	106,009	0	0	0	0	0	430,000	04/24/2022
3310040472		HARTFORD	CT		09/08/2022	8.169	61,024	0	0	0	0	0	253,000	07/20/2022
3310029546		ST. LOUIS	MO		03/22/2022	5.700	8,927	0	0	0	0	0	93,000	11/05/2021
3310029587		BLOOMFIELD	CT		06/29/2022	6.550	58,707	0	0	0	0	0	235,000	06/11/2022
3310037203		HOLLYWOOD	FL		06/15/2022	6.720	178,491	0	0	0	0	0	655,000	05/09/2022
3310036430		INDIANAPOLIS	IN		07/14/2022	7.150	44,600	0	0	0	0	0	210,000	04/25/2022
3310026975		PHILADELPHIA	PA		10/22/2021	8.488	125,296	0	0	0	0	0	840,000	09/10/2021
3310035904		PHILADELPHIA	PA		06/07/2022	7.290	45,342	0	0	0	0	0	218,000	04/28/2022
3310039660		PHILADELPHIA	PA		11/01/2022	8.659	107,494	0	0	0	0	0	750,000	07/22/2022
3310039662		PHILADELPHIA	PA		09/21/2022	8.659	59,385	0	0	1,450	0	0	350,000	07/28/2022
3310038643		CHICAGO	IL		08/01/2022	7.220	70,759	0	0	0	0	0	300,000	03/29/2022
3310042363		PANAMA CITY BEACH	FL		10/19/2022	8.337	154,803	0	0	0	0	0	1,200,000	08/22/2022
3310042366		PANAMA CITY BEACH	FL		10/19/2022	8.337	286,087	0	0	0	0	0	1,200,000	08/22/2022
3310040177		TROY	NY		09/21/2022	8.330	11,286	0	0	0	0	0	136,000	07/19/2022
3310031456		CHICAGO	IL		02/07/2022	6.050	51,256	0	0	0	0	0	250,000	12/29/2021
3310041538		JERSEY CITY	NJ		09/28/2022	7.990	619,255	0	0	0	0	0	2,590,000	08/16/2022
3310041547		CHICAGO	IL		10/12/2022	8.330	62,350	0	0	0	0	0	240,000	09/14/2022
3310037509		VERNON	CT		07/25/2022	5.854	61,158	0	0	0	0	0	335,000	05/25/2022
3310041178		CHICAGO	IL		10/19/2022	8.792	89,418	0	0	3,860	0	0	645,000	09/03/2022
3310031312		NEW YORK	NY		04/08/2022	7.290	504,900	0	0	0	0	0	2,600,000	01/24/2022
3310041505		DETROIT	MI		09/28/2022	8.050	223,636	0	0	0	0	0	925,000	08/11/2022
3310036798		BALTIMORE	MD		07/14/2022	6.820	19,800	0	0	0	0	0	176,000	05/13/2022
3310036768		INDIANAPOLIS	IN		06/07/2022	7.200	91,883	0	0	0	0	0	310,000	04/25/2022
3310039112		SYRACUSE	NY		10/12/2022	8.519	189,113	0	0	0	0	0	855,000	07/23/2022
3310026285		CLARENCE	NY		12/28/2021	6.237	75,557	0	0	0	0	0	385,000	09/18/2021
3310029810		NORTHPORT	NY		01/11/2022	5.812	178,527	0	0	0	0	0	690,000	11/29/2021
3310032781		GLEN MILLS	PA		05/19/2022	7.050	280,091	0	0	0	0	0	2,350,000	02/28/2022
3310038275		TEANECK	NJ		10/12/2022	8.337	236,491	0	0	0	0	0	885,000	07/12/2022
3310029427		PHILADELPHIA	PA		12/16/2021	6.108	39,204	0	0	0	0	0	340,000	11/04/2021
3310035783		CHICAGO	IL		06/29/2022	6.920	84,150	0	0	0	0	0	317,000	04/17/2022
3310039068		NEWBURGH	NY		11/10/2022	8.323	21,384	0	0	0	0	0	400,000	08/03/2022
3310041272		CLEVELAND	OH		10/12/2022	8.330	45,800	0	0	16,709	0	0	277,000	07/15/2022
3310033288		TAMPA	FL		04/01/2022	5.917	144,326	0	0	0	0	0	885,000	02/11/2022
3310033335		TEHACHAPI	CA		04/29/2022	6.550	144,027	0	0	0	0	0	520,000	02/28/2022
3310042827		CHICAGO	IL		11/01/2022	7.800	88,427	0	0	0	0	0	375,000	09/23/2022
3310042176		PANAMA CITY BEACH	FL		10/19/2022	8.337	198,347	0	0	0	0	0	1,230,000	08/22/2022
3310035837		INDIANAPOLIS	IN		06/07/2022	7.210	213,000	0	0	0	0	0	780,000	04/01/2022
3310039654		HANOVER	VA		10/12/2022	9.450	86,474	0	0	0	0	0	350,000	08/04/2022
3310039904		LAND O' LAKES	FL		08/08/2022	8.330	191,545	0	0	0	0	0	691,000	07/12/2022
3310051529		WEST MILFORD	NJ		04/27/2023	8.673	99,495	0	0	0	0	0	440,000	02/25/2023
3310048561		BUFFALO	NY		04/19/2023	8.750	18,580	0	0	0	0	0	131,000	02/13/2023
3310048629		CHELMSFORD	MA		04/04/2023	8.680	219,938	0	0	0	0	0	950,000	01/10/2023
3310050152		CORPUS CHRISTI	TX		04/27/2023	8.680	17,028	0	0	0	0	0	152,000	03/13/2023
3310050077		BERRIEN SPRINGS	MI		04/19/2023	8.040	130,037	0	0	0	0	0	490,000	02/23/2023
3310046611		SPRINGFIELD GARDENS	NY		04/19/2023	8.040	310,781	0	0	0	0	0	1,200,000	01/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310050250		BLOOMFIELD	NJ		04/19/2023	8.645	193,159	0	0	0	0	0	765,000	02/23/2023
3310047779		BUFFALO	NY		04/19/2023	9.100	19,661	0	0	0	0	0	145,000	09/22/2022
3310052994		JERSEY CITY	NJ		05/25/2023	7.940	715,627	0	0	0	0	0	3,130,000	04/27/2023
3310053099		HOLLYWOOD	FL		05/25/2023	8.876	61,833	0	0	16,179	0	0	720,000	04/20/2023
3310049586		LONGWOOD	FL		05/11/2023	8.911	125,631	0	0	0	0	0	642,000	02/23/2023
3310048848		OYSTER BAY	NY		05/11/2023	7.940	334,462	0	0	0	0	0	1,350,000	02/16/2023
3310050751		HAVANA	FL		05/11/2023	8.841	58,766	0	0	0	0	0	310,000	04/07/2023
3310051886		BRISTOL	CT		05/11/2023	8.603	85,932	0	0	0	0	0	350,000	03/29/2023
3310052521		CHICAGO	IL		05/25/2023	8.596	108,621	0	0	0	0	0	425,000	04/25/2023
3310055064		ORANGE	NJ		06/29/2023	8.610	120,701	0	0	0	0	0	550,000	05/08/2023
3310054937		MIAMI	FL		06/29/2023	7.940	289,476	0	0	0	0	0	1,275,000	06/02/2023
3310053302		AMITYVILLE	NY		06/29/2023	8.295	120,206	0	0	0	0	0	478,000	04/28/2023
3310052961		ALBANY	NY		06/29/2023	8.596	67,913	0	0	0	0	0	339,000	04/19/2023
3310052912		CHICAGO	IL		06/29/2023	8.323	39,770	0	0	0	0	0	195,000	05/11/2023
3310052917		CHICAGO	IL		06/29/2023	8.323	63,786	0	0	0	0	0	315,000	05/12/2023
3310052918		CHICAGO	IL		06/21/2023	8.323	62,994	0	0	0	0	0	320,000	05/12/2023
3310052949		BUFFALO	NY		06/29/2023	8.148	15,840	0	0	0	0	0	135,000	04/26/2023
3310053730		IRVINGTON	NJ		06/21/2023	8.596	85,299	0	0	0	0	0	370,000	05/04/2023
3310054282		CHICAGO	IL		06/29/2023	8.288	60,113	0	0	0	0	0	275,000	05/21/2023
3310053193		BALTIMORE	MD		06/29/2023	8.610	31,329	0	0	0	0	0	225,000	05/02/2023
3310054134		CHICAGO	IL		06/29/2023	8.596	24,009	0	0	0	0	0	270,000	05/06/2023
3310054920		NEWBURGH	NY		06/29/2023	9.366	144,681	0	0	0	0	0	600,000	06/07/2023
3310059244		PALMETTO BAY	FL		08/31/2023	8.771	344,520	0	0	0	0	0	1,250,000	08/03/2023
3310057519		KANSAS CITY	MO		08/31/2023	9.016	13,670	0	0	0	0	0	140,000	07/08/2023
3310055337		CHICAGO	IL		08/31/2023	8.750	55,870	0	0	0	0	0	360,000	06/13/2023
3310055984		DETROIT	MI		08/31/2023	8.771	28,999	0	0	0	0	0	280,000	06/29/2023
3310059622		AKRON	OH		09/15/2023	8.617	35,153	0	0	0	0	0	210,000	03/11/2023
3310058760		BROOKLYN	NY		09/15/2023	8.771	308,880	0	0	0	0	0	1,300,000	07/18/2023
3310056653		CHICAGO	IL		10/31/2023	8.323	58,820	0	0	0	0	0	218,000	07/13/2023
3310060004		BALTIMORE	MD		10/06/2023	8.610	51,203	0	0	0	0	0	190,000	09/08/2023
3310063055		FALMOUTH	MA		11/29/2023	8.925	679,140	0	0	0	0	0	2,450,000	10/18/2023
3310066061		PARK FOREST	IL		01/09/2024	8.673	46,541	0	0	0	0	0	243,000	11/29/2023
3310038940		FLORAL PARK	NY		08/16/2022	7.050	220,398	0	0	0	0	0	832,000	06/02/2022
3310027460		HEMPSTEAD	NY		02/11/2022	5.840	96,228	0	0	0	0	0	451,500	10/07/2021
3310035317		INDIANAPOLIS	IN		06/23/2022	7.150	369,155	0	0	93,832	0	0	1,900,000	03/24/2022
3310053764		BOSTON	MA		07/27/2023	8.596	436,590	0	0	0	0	0	2,250,000	05/01/2023
3310054522		BOSTON	MA		07/27/2023	8.666	231,660	0	0	0	0	0	1,050,000	05/03/2023
3310054524		BOSTON	MA		07/27/2023	8.666	231,660	0	0	0	0	0	1,050,000	05/03/2023
3310054889		BOSTON	MA		07/27/2023	8.666	436,590	0	0	0	0	0	1,850,000	05/24/2023
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							30,328,908	0	(2,398)	132,030	0	0	123,503,000	XXX
3299999. Total - Mortgages in the process of foreclosure							32,526,479	0	(2,193)	132,030	0	0	126,696,679	XXX
3399999 - Totals							9,331,530,897	0	(290,216)	5,194,596	0	(10,195,294)	35,780,185,132	XXX

General Interrogatory:

1. Mortgages in good standing $ ....0 unpaid taxes $ ....0 interest due and unpaid.
2. Restructured mortgages $ ....0 unpaid taxes $ ....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ....0 unpaid taxes $ ....843,097 interest due and unpaid.
4. Mortgages in process of foreclosure $ ....0 unpaid taxes $ ....213,496 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100063880	PANAMA CITY	FL		07/01/2021	3.625	0	381	225,000
100069630	NILES	IL		09/01/2021	3.500	0	1,000	306,000
100066473	GRAND HAVEN	MI		08/02/2021	3.250	0	1	207,014
100063625	ENNIS	TX		07/01/2021	3.750	0	21	238,506
100063812	ENON	OH		07/01/2021	3.375	0	11	115,000
100069027	NORTH ST PAUL	MN		09/01/2021	4.625	0	354	317,782
100063972	COLUMBIA	SC		07/01/2021	3.250	0	7,048	140,000
100069300	NAPLES	FL		09/01/2021	3.750	0	30	391,763
100070083	KENNESAW	GA		09/01/2021	4.250	0	5	265,352
100063962	CAMPOBELLO	SC		07/01/2021	3.500	0	624	108,000
100066350	WINDSOR MILL	MD		08/02/2021	3.875	0	76	274,278
100066853	BALTIMORE	MD		08/02/2021	3.625	0	606	225,000
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	10,157	2,813,695
24AB102	RICHMOND	VA		10/03/2024	5.940	54,975,000	0	157,157,979
24AB202	ORLANDO	FL		12/23/2024	5.600	49,721,314	0	116,786,710
3300004021	PARAMUS	NJ		11/10/2022	7.536	0	12,452	1,750,000
3300004022	PARAMUS	NJ		11/10/2022	7.411	0	98,983	1,750,000
3310043522	EAST ORANGE	NJ		11/10/2022	8.659	0	1,558	500,000
3310034440	DETROIT	MI		04/29/2022	5.875	0	9,121	250,000
3310033257	JACKSON	MS		04/14/2022	5.693	0	171,549	9,100,000
3310038476	JERSEY CITY	NJ		07/25/2022	5.700	0	235,937	4,075,000
3300003855	IRVINGTON	NJ		08/24/2022	6.491	0	340,264	2,075,000
3300003879	SUMMIT	NJ		07/07/2022	6.408	0	18,556	1,295,000
3310038001	JACKSONVILLE	FL		08/08/2022	7.550	0	5,093	360,000
3310041818	MACON	GA		10/19/2022	8.519	0	7,318	108,000
3310038235	CHICAGO	IL		08/16/2022	8.330	0	8,721	310,000
3310041452	DELRAY BEACH	FL		10/19/2022	8.169	0	8,316	620,000
3310041744	CLIFTON	NJ		10/12/2022	7.800	0	36,340	660,000
3310041763	TILLSON	NY		10/19/2022	8.484	0	13,432	630,000
3310036327	LOS ANGELES	CA		06/29/2022	6.050	0	66,583	3,113,000
3310039991	PHILADELPHIA	PA		09/28/2022	8.519	0	5,906	225,000
3310041925	CARBONDALE	PA		10/19/2022	8.659	0	13,147	170,000
3300002948	JERSEY CITY	NJ		06/08/2021	7.080	0	14,487	1,810,000
3300002956	NORTH BERGEN	NJ		06/21/2021	6.476	0	159,982	4,300,000
3310039219	TRENTON	NJ		09/28/2022	8.337	0	1,119	345,000
3310025912	HICKSVILLE	NY		11/12/2021	6.029	0	44,550	1,175,000
3300003282	BROOKLYN	NY		10/07/2021	7.200	0	11,095	3,050,000
3310042602	JERSEY CITY	NJ		10/19/2022	8.330	0	32,115	1,595,000
3300003237	BROOKLYN	NY		09/29/2022	7.740	0	484,645	12,400,000
3310040341	FORSYTH	GA		09/21/2022	7.550	0	33,573	940,000
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500	0	28,591	1,240,000
3310040680	SUFFOLK	VA		09/21/2022	8.000	0	3,414	274,000
3310040706	BRENTWOOD	NY		10/19/2022	7.990	0	13,636	600,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665	0	16,006	1,340,000
3310040939	CHICAGO	IL		10/19/2022	8.040	0	7,350	635,000
3310040951	HAMILTON	NJ		11/10/2022	8.393	0	71,280	440,000
3300004042	COCOA	FL		12/02/2022	8.081	0	47,239	1,700,000
3300004080	WYCKOFF	NJ		10/28/2022	7.681	0	137,356	1,100,000
3310038818	NEWARK	NJ		08/01/2022	7.930	0	21,661	430,000
3310043604	RANCHO MIRAGE	CA		11/10/2022	8.050	0	77,511	2,337,000
3310043632	SAN DIEGO	CA		11/01/2022	8.190	0	20,298	2,090,000
3310039505	CHICAGO	IL		08/16/2022	7.500	0	11,412	343,000
3310039507	MAHWAH	NJ		08/08/2022	6.800	0	26,515	1,600,000
3310039475	GLEN RIDGE	NJ		08/08/2022	8.519	0	130,517	1,635,000
3310038421	CHICAGO	IL		07/25/2022	6.920	0	3,425	315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310043201	CHICAGO	IL		11/10/2022	8.673	0	116,614	1,490,000
3310041344	DAYTON	OH		11/10/2022	8.519	0	5,760	230,000
3310040200	FORSYTH	GA		09/21/2022	7.550	0	9,352	980,000
3310024886	ROCKPORT	TX		10/27/2021	5.210	0	1,408	4,890,000
3310039015	SHAKER HEIGHTS	OH		08/08/2022	8.540	0	21,404	445,000
3310036489	ONEONTA	NY		10/19/2022	8.484	0	1,733	128,000
3310039746	METUCHEN	NJ		11/10/2022	8.040	0	30,945	766,000
3310041368	MONTGOMERY	AL		10/19/2022	7.900	0	54,905	2,525,000
3310041675	WILTON MANORS	FL		10/19/2022	8.323	0	14,481	1,240,000
3310035680	YONKERS	NY		08/08/2022	6.043	0	54,232	4,500,000
3310028956	JERSEY CITY	NJ		01/05/2022	5.350	0	38,729	1,725,000
3310036459	NEW ORLEANS	LA		06/07/2022	6.015	0	23,507	385,000
3310035339	NORTH ADAMS	MA		08/26/2022	6.050	0	13,523	144,000
3310032402	GREENSBORO	NC		03/22/2022	5.000	0	31,333	5,000,000
3310042392	SUGARLOAF	CA		10/19/2022	8.575	0	4,930	372,000
3310042404	SCHENECTADY	NY		11/10/2022	8.834	0	21,077	252,000
3300003587	PARAMUS	NJ		03/21/2022	7.200	0	26,357	1,650,000
3310038625	NEWARK	NJ		08/08/2022	7.040	0	25,740	670,000
3310027496	INDIANAPOLIS	IN		11/18/2021	5.700	0	9,615	225,000
3310040821	LANSING	MI		09/08/2022	8.659	0	10,147	180,000
3310041218	LONG BRANCH	NJ		09/28/2022	8.050	0	13,464	2,000,000
3300003677	BALTIMORE	MD		05/26/2022	8.200	0	48,305	1,080,000
3310033608	CHICAGO	IL		06/07/2022	6.050	0	31,541	545,000
3310038645	MONTGOMERY	AL		08/26/2022	6.300	0	22,988	12,600,000
3310032244	POUGHKEEPSIE	NY		03/17/2022	6.160	0	18,628	295,000
3310038113	WASHINGTON	DC		06/29/2022	5.665	0	3,960	965,000
3310041974	PALM SPRINGS	CA		10/12/2022	7.800	0	54,406	2,227,000
3310041981	PHILADELPHIA	PA		11/10/2022	9.009	0	12,334	132,000
3300002992	RENSSELAER	NY		07/02/2021	7.580	0	1,901	4,350,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450	0	8,129	985,000
3310042369	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	53,465	1,200,000
3310036536	UNIONDALE	NY		06/23/2022	6.050	0	16,157	660,000
3310040144	MOBILE	AL		08/16/2022	8.337	0	15,916	246,000
3310041235	BEDFORD	IN		11/01/2022	8.239	0	10,920	185,000
3310041530	TROY	NY		09/28/2022	7.550	0	2,693	319,000
3310032088	CHICAGO	IL		02/11/2022	6.050	0	29,944	270,000
3310030421	VINELAND	NJ		02/25/2022	6.300	0	23,923	275,000
3310030464	BROOKLYN	NY		02/07/2022	5.700	0	138,226	7,069,000
3310041517	ATLANTA	GA		11/01/2022	8.575	0	12,380	360,000
3310040387	FORSYTH	GA		10/12/2022	7.550	0	11,025	940,000
3310040376	PILESGROVE TOWNSHIP	NJ		08/26/2022	7.550	0	3,900	360,000
3310040384	FORSYTH	GA		10/12/2022	7.550	0	12,029	790,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000	0	26,060	5,720,000
3310034741	HARTFORD	CT		07/07/2022	5.343	0	13,157	2,490,000
3310034734	BROOKLYN	NY		06/07/2022	6.950	0	24,402	4,100,000
3310035251	PATERSON	NJ		06/15/2022	6.300	0	30,987	545,000
3310039336	ATLANTA	GA		08/16/2022	8.330	0	30,396	2,200,000
3300003547	MAPLEWOOD	NJ		03/03/2022	7.180	0	31,202	1,200,000
3310041910	NEWARK	NJ		10/19/2022	8.316	0	25,358	1,955,000
3310038268	MONROE	NY		08/08/2022	7.500	0	20,292	640,000
3310042264	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	65,241	1,200,000
3310038027	INDIANAPOLIS	IN		07/14/2022	6.460	0	3,487	369,000
3310032579	CLEVELAND	OH		06/15/2022	6.060	0	14,787	158,000
3310026369	ROOSEVELT	NY		11/12/2021	5.980	0	106,425	587,000
3310039359	TRENTON	NJ		09/08/2022	8.512	0	6,781	195,000

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3310038823	JERSEY CITY	NJ		08/01/2022	7.000	0	123,552	1,830,000
3310039093	WOODMERE	NY		08/01/2022	7.050	0	65,441	2,290,000
3310042200	WOODMERE	NY		11/10/2022	8.351	0	16,335	2,425,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050	0	1,297	410,000
3310037718	JERSEY CITY	NJ		08/01/2022	7.050	0	116,715	1,515,000
3310037412	BROOKLYN	NY		08/26/2022	6.043	0	4,102	4,900,000
3310036201	YONKERS	NY		08/08/2022	6.043	0	67,360	3,800,000
3310036230	BROOKLYN	NY		07/07/2022	6.043	0	13,860	2,400,000
3310036235	CHICAGO	IL		08/01/2022	7.050	0	38,271	670,000
3310036275	BOCA RATON	FL		07/07/2022	6.550	0	136,442	5,500,000
3310039899	CAMBRIDGE	MA		08/08/2022	8.330	0	72,963	7,275,000
3300004172	PATERSON	NJ		01/19/2023	8.940	0	37,597	485,000
3310044415	FORSYTH	GA		01/30/2023	8.225	0	41,406	780,000
3310043798	HARTFORD	CT		01/10/2023	8.000	0	7,672	690,000
3300004227	PHILADELPHIA	PA		02/16/2023	9.135	0	202,860	3,550,000
3300004301	HARDING	NJ		02/27/2023	9.375	0	83,964	4,900,000
3300004329	PARAMUS	NJ		02/27/2023	9.150	0	38,905	1,800,000
3310044281	TACOMA	WA		03/15/2023	8.040	0	31,818	16,500,000
3310049091	CHICAGO	IL		04/27/2023	8.673	0	16,711	590,000
3310050364	MOUNTAIN VIEW	CA		04/27/2023	8.540	0	55,301	3,400,000
3310050374	BROOKLYN	NY		04/04/2023	8.680	0	11,246	870,000
3310051533	TAMPA	FL		04/27/2023	9.030	0	212,766	1,674,000
3310045653	BRANCHBURG	NJ		04/27/2023	8.925	0	13,238	700,000
3310045662	MEMPHIS	TN		04/04/2023	8.040	0	219,824	21,700,000
3310048444	ATLANTA	GA		04/27/2023	9.450	0	2,200	325,000
3310048201	PHILADELPHIA	PA		04/19/2023	8.575	0	4,112	250,000
3310049750	PATTERSON	NY		04/27/2023	8.960	0	12,959	390,000
3310049861	LANSING	MI		04/19/2023	9.450	0	12,123	102,000
3310046266	HARTFORD	CT		04/27/2023	8.890	0	6,485	293,000
3310048776	BALTIMORE	MD		04/19/2023	8.743	0	7,392	316,000
3310050125	BALTIMORE	MD		04/19/2023	8.365	0	7,801	475,000
3310050147	PITTSBURGH	PA		04/27/2023	8.960	0	10,692	210,000
3310051040	CHICAGO	IL		04/27/2023	8.925	0	14,553	370,000
3310051113	MARLBORO	NJ		04/27/2023	8.673	0	116,902	1,100,000
3310051151	SAINT STEPHEN	SC		04/27/2023	8.687	0	6,732	400,000
3310051163	HOUSTON	TX		04/27/2023	8.040	0	37,145	430,000
3310051231	FORT LAUDERDALE	FL		04/27/2023	8.575	0	3,876	450,000
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	8.960	0	20,661	1,210,000
3310046664	UNION CITY	NJ		04/19/2023	8.673	0	28,512	1,420,000
3310050169	PHILADELPHIA	PA		04/19/2023	8.890	0	35,919	720,000
3310050189	KANSAS CITY	MO		04/19/2023	8.225	0	1,633	155,000
3310050227	TILLSON	NY		04/27/2023	8.743	0	16,464	324,500
3310051502	MORGANVILLE	NJ		04/27/2023	8.708	0	149,177	775,000
3310040806	ALLENHURST	NJ		04/19/2023	8.050	0	11,577	5,400,000
3300004263	IRVINGTON	NJ		04/05/2023	9.080	0	1,336,784	12,150,000
3300004337	PARAMUS	NJ		04/05/2023	8.905	0	65,601	1,825,000
3310049669	MIAMI	FL		04/27/2023	8.040	0	7,024	1,250,000
3310049379	PHILADELPHIA	PA		04/19/2023	8.040	0	1,861	515,000
3300004435	PARAMUS	NJ		04/05/2023	9.080	0	268,849	2,750,000
3310050478	CHILLICOTHE	OH		04/27/2023	8.050	0	17,906	1,637,000
3310050531	WASHINGTON	NJ		04/27/2023	8.687	0	20,295	460,000
3310050590	BRENTWOOD	NY		04/19/2023	8.687	0	30,967	600,000
3310051723	CAPE CORAL	FL		04/27/2023	8.680	0	63,175	1,370,000
3310052239	PHILADELPHIA	PA		04/27/2023	8.687	0	10,514	284,000
3310053002	CHICAGO	IL		05/25/2023	8.841	0	9,306	400,000

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3310053032	TOMS RIVER	NJ		05/25/2023	8.946	0	97,812	783,000
3310049282	BALTIMORE	MD		05/25/2023	8.078	0	75,576	6,702,000
3310049283	JERSEY CITY	NJ		05/25/2023	7.950	0	398,412	2,678,000
3310050345	TRENTON	NJ		05/25/2023	8.841	0	18,513	165,000
3310050689	CLINTON	MD		05/25/2023	8.148	0	1,683	400,000
3310051566	PARK RIDGE	IL		05/18/2023	7.950	0	3,237	525,000
3310053557	ROCKVILLE CENTRE	NY		05/25/2023	8.806	0	22,176	995,000
3310045759	CLAYTON	NC		05/25/2023	9.107	0	21,475	351,000
3310046238	AWENDAW	SC		05/11/2023	8.603	0	5,302	700,000
3310049640	BALTIMORE	MD		05/18/2023	8.078	0	50,810	6,790,500
3310050415	WEST SENECA	NY		05/11/2023	9.366	0	3,366	245,000
3310049430	FORKED RIVER	NJ		05/25/2023	8.323	0	19,721	890,000
3310048820	CAPE CORAL	FL		05/25/2023	8.939	0	14,726	370,000
3310050069	CHICAGO	IL		05/18/2023	8.603	0	3,768	370,000
3310051750	CAPE CORAL	FL		05/25/2023	8.323	0	54,815	850,000
3310051841	CONWAY	SC		05/25/2023	8.939	0	69,138	800,000
3310051256	FORT MYERS BEACH	FL		05/18/2023	8.946	0	19,805	675,000
3310051358	ORLANDO	FL		05/11/2023	8.596	0	1,067	340,000
3310052206	FITCHBURG	MA		05/11/2023	8.603	0	14,413	360,000
3310050842	PHILADELPHIA	PA		05/11/2023	9.366	0	18,893	520,000
3310050844	PHILADELPHIA	PA		05/11/2023	9.366	0	14,819	495,000
3310052777	CHICAGO	IL		05/18/2023	8.841	0	11,266	365,000
3310052107	FORT LAUDERDALE	FL		05/18/2023	8.610	0	19,305	1,275,000
3310052127	SAN ANTONIO	TX		05/25/2023	9.191	0	300,954	3,100,000
3310052152	MADISON	CT		05/18/2023	8.148	0	24,138	1,185,000
3310052698	LOS ANGELES	CA		05/11/2023	7.440	0	253,280	122,000
3310052736	HOPATCONG	NJ		05/18/2023	8.876	0	22,334	300,000
3300004378	BROOKLYN	NY		05/03/2023	9.180	0	879,367	4,550,000
3300004385	BROOKLYN	NY		05/03/2023	9.080	0	742,496	5,850,000
3310051043	PATERSON	NJ		05/25/2023	8.603	0	2,250	424,000
3310051865	NEWTON	NC		05/25/2023	8.841	0	18,058	250,634
3310051887	BRIDGEVILLE	DE		05/18/2023	8.750	0	13,504	240,000
3310051940	PHILADELPHIA	PA		05/11/2023	8.666	0	17,109	329,000
3310048871	EAST ISLIP	NY		05/18/2023	8.610	0	13,751	550,000
3310051488	KAPAA	HI		05/11/2023	8.148	0	15,350	1,750,000
3310051531	LOS ANGELES	CA		05/25/2023	8.253	0	136,612	2,000,000
3310052555	WASHINGTON	DC		05/18/2023	8.596	0	19,454	775,000
3310053176	CHICAGO	IL		05/25/2023	8.841	0	36,056	710,000
3300004328	CARROLLTON	TX		05/03/2023	8.955	0	17,394	1,600,000
3310048679	SEVIERVILLE	TN		05/11/2023	10.059	0	25,957	575,000
3310049828	PHILADELPHIA	PA		05/25/2023	8.806	0	9,438	175,000
3310051698	UNIONDALE	NY		05/25/2023	7.940	0	23,431	735,000
3310051730	CAPE CORAL	FL		05/25/2023	8.323	0	80,446	850,000
3310051737	CAPE CORAL	FL		05/25/2023	8.323	0	137,192	850,000
3310051740	CAPE CORAL	FL		05/25/2023	8.323	0	47,099	850,000
3310052349	GETTYSBURG	PA		05/18/2023	8.673	0	1,544	375,000
3310052448	HALETHORPE	MD		05/11/2023	8.638	0	26,665	580,000
3310052451	DARIEN	CT		05/25/2023	7.950	0	138,600	1,530,000
3310052458	CULVER CITY	CA		05/11/2023	7.440	0	32,719	2,500,000
3310054922	MASTIC BEACH	NY		06/29/2023	8.610	0	24,334	529,500
3310054093	RED BANK	NJ		06/29/2023	7.940	0	12,023	655,000
3310054024	RICHMOND	VA		06/29/2023	8.750	0	9,068	655,000
3310053894	ST. PETERSBURG	FL		06/29/2023	8.596	0	10,276	240,000
3310053898	HAVRE DE GRACE	MD		06/21/2023	8.596	0	27,914	460,000
3310053949	BERWYN	IL		06/29/2023	8.596	0	12,001	515,000

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3310051806	PHILADELPHIA	PA		06/29/2023	7.940	0	13,266	500,000
3310055251	TEANECK	NJ		06/29/2023	8.148	0	18,068	710,000
3310053026	ROSELAND	NJ		06/08/2023	8.610	0	16,236	660,000
3310053038	TOMS RIVER	NJ		06/08/2023	8.946	0	22,325	783,000
3310053056	MELBOURNE	FL		06/08/2023	8.876	0	27,375	410,000
3310048200	ATHENS	GA		06/08/2023	9.366	0	7,760	425,000
3310052762	REDONDO BEACH	CA		06/29/2023	8.288	0	510,249	4,880,000
3310053663	NEW BEDFORD	MA		06/29/2023	7.940	0	6,811	359,000
3310050822	NEW ORLEANS	LA		06/21/2023	9.100	0	13,761	345,000
3310051261	MAYWOOD	IL		06/08/2023	8.596	0	7,316	400,000
3310051307	CAPE CORAL	FL		06/21/2023	8.876	0	31,438	395,000
3310051314	IRVINGTON	NJ		06/08/2023	7.940	0	6,148	560,000
3310052397	BALTIMORE	MD		06/08/2023	8.323	0	9,973	220,000
3310053319	NEWARK	NJ		06/29/2023	8.638	0	164,324	1,400,000
3310053329	MILFORD	NJ		06/29/2023	8.603	0	54,846	850,000
3310054447	BALTIMORE	MD		06/29/2023	8.638	0	60,183	475,000
3310054488	MEMPHIS	TN		06/29/2023	7.950	0	1,290	525,000
3310051177	BROOKLYN	NY		06/21/2023	7.940	0	497,217	5,750,000
3310052345	NORTH ADAMS	MA		06/08/2023	8.876	0	15,088	174,000
3310052371	CHICAGO	IL		06/08/2023	8.841	0	4,396	350,000
3310054438	LOS ANGELES	CA		06/29/2023	7.440	0	46,850	2,700,000
3310048221	ATHENS	GA		06/08/2023	9.366	0	6,875	398,000
3310050296	EAST ORANGE	NJ		06/21/2023	8.841	0	4,552	433,000
3310051686	ALBANY	NY		06/08/2023	8.295	0	10,639	292,000
3310051691	CHICAGO	IL		06/08/2023	8.498	0	3,443	250,000
3310053706	MANCHESTER	CT		06/29/2023	8.498	0	12,207	700,000
3310051581	MALVERNE	NY		06/08/2023	8.295	0	20,176	780,000
3310052701	WASHINGTON	DC		06/08/2023	8.673	0	34,096	890,000
3310052749	JERSEY CITY	NJ		06/08/2023	8.288	0	10,494	820,000
3310052751	ASHLAND	OH		06/21/2023	8.596	0	14,535	145,000
3310053563	JERSEY CITY	NJ		06/29/2023	8.316	0	169,884	4,300,000
3310050566	TOMS RIVER	NJ		06/08/2023	8.596	0	12,940	320,000
3310052956	BELLE ISLE	FL		06/08/2023	8.946	0	133,115	960,000
3310054718	HOPATCONG	NJ		06/29/2023	8.603	0	10,416	487,000
3310054565	NEWTON	NJ		06/29/2023	8.498	0	12,743	340,000
3310054630	FORT LAUDERDALE	FL		06/29/2023	8.610	0	51,080	1,950,000
3310054640	PASADENA	TX		06/29/2023	8.806	0	17,434	330,000
3310053437	NEWARK	NJ		06/08/2023	8.603	0	26,007	410,000
3300004523	PARAMUS	NJ		06/23/2023	9.645	0	353,830	2,400,000
3300004539	PARAMUS	NJ		06/23/2023	9.645	0	386,195	2,075,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645	0	456,593	2,450,000
3310052500	ALBANY	NY		06/29/2023	8.288	0	5,700	335,000
3310052515	BALTIMORE	MD		06/21/2023	9.366	0	47,928	480,000
3300004468	SPRING VALLEY	NY		06/09/2023	9.560	0	21,706	2,600,000
3300004472	SPRING VALLEY	NY		06/09/2023	9.555	0	23,111	2,600,000
3300004497	CLOSTER	NJ		06/09/2023	9.550	0	91,328	1,050,000
3300004511	SPARTA	NJ		06/09/2023	9.555	0	42,898	635,000
3300004517	PARAMUS	NJ		06/23/2023	9.645	0	329,218	2,200,000
3300004518	PARAMUS	NJ		06/23/2023	9.645	0	341,476	2,500,000
3310052246	EVERGREEN PARK	IL		06/08/2023	8.603	0	20,830	340,000
3310052249	SCOTCH PLAINS	NJ		06/29/2023	8.666	0	74,052	957,000
3310047456	STUART	FL		06/29/2023	9.156	0	10,976	430,000
3310047664	WINTER HAVEN	FL		06/29/2023	9.709	0	19,519	238,000
3310051527	DETROIT	MI		06/08/2023	8.603	0	151,955	1,300,000
3310050488	NEWARK	NJ		06/21/2023	8.638	0	21,515	732,000

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3310052930	JERSEY CITY	NJ		06/08/2023	8.806	0	33,264	850,000
3310052933	CRESTVIEW	FL		06/08/2023	8.498	0	6,239	250,000
3310051693	CHICAGO	IL		06/08/2023	8.876	0	10,376	215,000
3310052849	CAPE CORAL	FL		06/08/2023	8.323	0	15,781	620,000
3310052857	JERSEY CITY	NJ		06/08/2023	7.950	0	316,008	2,000,000
3310052868	PHILADELPHIA	PA		06/21/2023	8.603	0	14,357	317,000
3310055403	HACKENSACK	NJ		06/29/2023	8.806	0	25,898	628,000
3310055428	TAMPA	FL		06/29/2023	8.596	0	35,719	440,000
3310052295	NASHVILLE	TN		06/08/2023	8.596	0	8,011	3,000,000
3310052307	ASHLAND	MA		06/08/2023	8.477	0	27,699	884,000
3310052327	NEWARK	NJ		06/29/2023	8.148	0	49,084	625,000
3310052336	BALTIMORE	MD		06/08/2023	8.498	0	26,854	262,000
3310053215	PHILADELPHIA	PA		06/29/2023	9.366	0	19,786	285,000
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	8.323	0	18,153	662,000
3310053161	MERRICK	NY		06/08/2023	8.295	0	40,577	1,345,000
3310053162	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	0	40,166	825,000
3310053186	JERSEY CITY	NJ		06/08/2023	7.940	0	186,892	1,610,000
3310054206	PHILADELPHIA	PA		06/29/2023	8.596	0	21,834	445,000
3310052173	BASKING RIDGE	NJ		06/29/2023	9.100	0	324,720	1,855,000
3310052174	TRENTON	NJ		06/29/2023	8.946	0	5,983	295,000
3310053097	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	0	38,964	825,000
3310053157	ROCKY MOUNT	NC		06/29/2023	9.191	0	27,762	301,000
3310054137	DETROIT	MI		06/29/2023	8.750	0	3,594	230,000
3310054156	NEW BRITAIN	CT		06/21/2023	7.940	0	7,861	385,000
3310053495	BALTIMORE	MD		06/08/2023	7.940	0	39,739	587,000
3310053535	DETROIT	MI		06/08/2023	8.841	0	3,120	320,000
3310054792	NEW BEDFORD	MA		06/29/2023	8.876	0	21,713	320,000
3310054812	PHILADELPHIA	PA		06/29/2023	8.673	0	17,223	258,000
3310053367	CHESAPEAKE	VA		06/08/2023	8.603	0	16,355	274,000
3310053376	BELLPORT	NY		06/29/2023	8.631	0	20,735	480,000
3310053379	BELLPORT	NY		06/29/2023	8.596	0	21,677	520,000
3310053380	BELLPORT	NY		06/29/2023	8.596	0	25,797	510,000
3310053387	LEHIGH ACRES	FL		06/29/2023	8.673	0	20,872	485,000
3310053388	LEHIGH ACRES	FL		06/29/2023	8.673	0	15,904	480,000
3310053399	PHILADELPHIA	PA		06/29/2023	8.750	0	6,395	243,000
3310055532	CHICAGO	IL		06/29/2023	8.596	0	44,325	1,083,520
3310055543	WESTBURY	NY		06/29/2023	8.141	0	43,273	1,527,000
3310052601	HAIKU	HI		07/27/2023	8.148	0	11,985	935,000
3310056215	HILO	HI		07/27/2023	7.940	0	4,910	505,000
3310055107	OAKLAND	CA		07/27/2023	8.463	0	75,953	1,100,000
3310055589	SCOTCH PLAINS	NJ		07/27/2023	8.603	0	80,645	1,315,000
3310052756	CHICAGO	IL		07/27/2023	8.666	0	17,741	325,000
3310055358	MERRILLVILLE	IN		07/27/2023	8.596	0	8,910	200,000
3310054278	CAPE CORAL	FL		07/27/2023	8.596	0	5,793	565,000
3310055254	BRENTWOOD	TN		07/27/2023	8.603	0	129,967	1,850,000
3310055439	BROOKLYN	NY		07/27/2023	7.940	0	22,505	1,800,000
3310046855	TACOMA	WA		07/27/2023	9.359	0	703,469	18,000,000
3310054857	SHELTON	CT		07/27/2023	8.596	0	27,724	480,000
3310048432	THE BRONX	NY		08/31/2023	8.596	0	11,880	960,000
3310052230	OCEAN TOWNSHIP	NJ		08/31/2023	8.316	0	176,220	1,685,000
3310058391	DOUGLASSVILLE	PA		08/31/2023	8.778	0	9,913	500,000
3310058583	WADESBORO	NC		08/31/2023	9.429	0	18,628	600,000
3310058610	BOWLING GREEN	FL		08/31/2023	8.617	0	7,235	225,000
3310058840	BERNARDS	NJ		08/31/2023	8.771	0	6,557	750,000
3310053075	THE BRONX	NY		08/31/2023	9.366	0	129,769	1,180,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310054180	JERSEY CITY	NJ		08/31/2023	7.950	0	102,465	1,501,000
3310056598	WILMINGTON	DE		08/31/2023	8.596	0	26,603	410,000
3310056601	AMITYVILLE	NY		08/31/2023	8.463	0	29,660	520,000
3310056666	MIAMI BEACH	FL		08/31/2023	8.785	0	55,092	3,200,000
3310057806	PHILADELPHIA	PA		08/31/2023	9.016	0	30,769	262,000
3310057976	AKRON	OH		08/31/2023	9.016	0	3,548	102,000
3310058010	LAKE CHARLES	LA		08/31/2023	9.009	0	13,431	490,800
3310058091	TEXARKANA	TX		08/31/2023	8.771	0	11,722	101,000
3310057185	WEST PALM BEACH	FL		08/31/2023	8.631	0	61,870	370,000
3310057216	EDEN	NC		08/31/2023	8.596	0	869	125,000
3310057282	PECOS	TX		08/31/2023	9.366	0	64,920	340,000
3310053825	ST. LOUIS	MO		08/31/2023	8.841	0	29,938	214,000
3310053856	WOODLAND PARK	CO		08/31/2023	8.498	0	63,184	1,060,000
3300004178	JERSEY CITY	NJ		08/24/2023	9.735	0	2,158,835	14,700,000
3310058967	EGG HARBOR TOWNSHIP	NJ		08/31/2023	9.086	0	28,423	425,000
3310058983	PHILADELPHIA	PA		08/31/2023	8.771	0	34,650	650,000
3310059138	WATERBURY	CT		08/31/2023	8.771	0	5,495	390,000
3310047608	CHICAGO	IL		08/31/2023	8.498	0	41,547	335,000
3310052945	PHILADELPHIA	PA		08/31/2023	8.666	0	5,947	260,000
3310053247	BRIGANTINE	NJ		08/31/2023	9.100	0	32,710	1,200,000
3310056057	TRENTON	NJ		08/31/2023	8.596	0	76,763	445,000
3310056069	MOUNT PLEASANT	SC		08/31/2023	8.323	0	408,480	3,050,000
3310053985	DETROIT	MI		08/31/2023	8.603	0	8,395	135,000
3310048281	CHICAGO	IL		08/31/2023	8.939	0	117,584	2,100,000
3310058135	NEW HYDE PARK	NY		08/31/2023	8.463	0	25,186	737,000
3310058171	DETROIT	MI		08/31/2023	9.051	0	4,832	118,000
3310053617	BIRMINGHAM	AL		08/31/2023	8.596	0	21,400	450,000
3310054399	CHICAGO	IL		08/31/2023	8.876	0	9,251	290,000
3310054872	SAN JOSE	CA		08/31/2023	8.463	0	42,134	3,400,000
3310056898	PHILADELPHIA	PA		08/31/2023	8.603	0	7,794	250,000
3310056929	LIVINGSTON	NJ		08/31/2023	8.316	0	59,798	1,540,000
3310056930	LIVINGSTON	NJ		08/31/2023	8.316	0	39,923	1,575,000
3300004566	BROOKLYN	NY		08/24/2023	9.735	0	72,675	2,725,000
3300004599	EDISON	NJ		08/24/2023	9.735	0	21,803	433,000
3300004602	PARAMUS	NJ		08/24/2023	9.735	0	99,613	1,900,000
3310054123	WESTBURY	NY		08/31/2023	8.638	0	115,725	1,800,000
3310054027	TOWN OF TOMPKINS	NY		08/31/2023	8.876	0	11,359	295,000
3310051661	NEPTUNE CITY	NJ		08/31/2023	9.156	0	65,782	678,000
3310055515	WESTLAKE	OH		08/31/2023	8.946	0	91,469	1,214,000
3310054164	WOODLAND PARK	CO		08/31/2023	8.498	0	135,068	1,090,000
3310054308	WILMINGTON	DE		08/31/2023	8.603	0	15,771	210,000
3310054346	BALTIMORE	MD		08/31/2023	8.666	0	17,090	153,000
3310050920	CHICAGO	IL		08/31/2023	9.156	0	22,631	900,000
3310052621	CLEVELAND	OH		08/31/2023	8.596	0	5,831	100,000
3310055068	BECKLEY	WV		08/31/2023	8.673	0	18,246	140,000
3310055070	AUBURN	NY		08/31/2023	8.750	0	9,066	153,000
3310055121	CHICAGO	IL		08/31/2023	8.876	0	22,229	330,000
3310055123	MONTGOMERY	AL		08/31/2023	8.498	0	1,811	95,000
3310055748	QUINCY	FL		08/31/2023	8.806	0	3,144	173,000
3310055856	GARY	IN		08/31/2023	8.610	0	25,130	180,000
3310055902	MARION	NC		08/31/2023	8.666	0	8,382	207,000
3310054956	SAN BERNARDINO	CA		08/31/2023	8.288	0	120,214	2,000,000
3310053783	WOODLAND PARK	CO		08/31/2023	8.323	0	69,488	1,060,000
3310054706	PHILADELPHIA	PA		08/31/2023	8.148	0	14,395	306,000
3310054734	CONNERSVILLE	IN		08/31/2023	8.841	0	22,790	92,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310055213	MIAMI	FL		08/31/2023	8.953	0	72,706	940,000
3310055237	EAST ORANGE	NJ		08/31/2023	8.841	0	44,358	645,000
3310057359	PHILADELPHIA	PA		08/31/2023	8.764	0	5,334	502,000
3310057382	DETROIT	MI		08/31/2023	8.610	0	19,206	168,000
3310057645	DETROIT	MI		08/31/2023	8.771	0	12,432	190,000
3310055311	WICHITA FALLS	TX		08/31/2023	8.673	0	20,196	177,000
3310052444	MERRILLVILLE	IN		08/31/2023	8.841	0	5,337	226,000
3310056472	NEWBURGH	NY		08/31/2023	9.366	0	9,381	390,000
3310056552	BALTIMORE	MD		08/31/2023	7.940	0	12,066	120,000
3310055916	WAINSCOTT	NY		08/31/2023	8.666	0	393,645	7,800,000
3310054560	CHICAGO	IL		08/31/2023	8.841	0	1,245	240,000
3310054953	SAINT LOUIS	MO		09/15/2023	9.086	0	6,851	123,000
3310055575	BELLPORT	NY		09/15/2023	8.645	0	39,057	490,000
3310055578	BELLPORT	NY		09/15/2023	8.610	0	36,708	490,000
3310056025	FRANKLIN	NY		09/15/2023	9.366	0	11,474	170,000
3310057364	SMYRNA	DE		09/15/2023	8.323	0	4,514	515,000
3310059065	BIG SPRING	TX		09/15/2023	9.016	0	11,089	129,000
3310058778	HAVERHILL	MA		09/15/2023	8.673	0	11,880	345,000
3310058811	TERRELL	TX		09/15/2023	9.016	0	32,842	194,000
3310058832	STATEN ISLAND	NY		09/15/2023	8.778	0	18,105	950,000
3310058865	BREWSTER	NY		09/15/2023	8.771	0	18,334	1,125,000
3310058874	WARMINSTER	PA		09/15/2023	8.141	0	8,969	425,000
3310057469	LITTLE ROCK	AR		09/15/2023	8.610	0	2,579	134,000
3310057578	WOODMERE	NY		09/15/2023	8.491	0	310,860	2,350,000
3310059367	LYONS	IL		09/15/2023	8.666	0	1,754	400,000
3310055294	PORTAGE	IN		09/15/2023	8.498	0	3,741	387,000
3310056492	BELLPORT	NY		09/15/2023	8.596	0	42,156	490,000
3310057964	SAN DIEGO	CA		09/15/2023	8.148	0	931,142	5,575,000
3310057972	HEMPSTEAD	NY		09/15/2023	8.141	0	9,105	675,000
3310058035	CHICAGO	IL		09/15/2023	8.610	0	5,980	325,000
3310059662	CONCORD	NC		09/15/2023	9.016	0	18,239	263,000
3310059836	EAST HAVEN	CT		09/15/2023	8.610	0	8,643	400,000
3310059873	PHILADELPHIA	PA		09/15/2023	9.366	0	15,884	299,000
3310054322	CLOVIS	CA		09/15/2023	7.940	0	6,930	500,000
3310054935	PITTSBURGH	PA		09/15/2023	8.876	0	871	76,000
3310058577	CLEVELAND HEIGHTS	OH		09/15/2023	8.925	0	15,284	225,000
3310058744	INDIANAPOLIS	IN		09/15/2023	8.666	0	5,980	215,000
3310055307	EAST ORANGE	NJ		09/15/2023	8.876	0	19,630	565,000
3310058251	NEW FAIRFIELD	CT		09/15/2023	8.925	0	34,718	675,000
3310060091	SPRINGFIELD	MO		09/15/2023	8.771	0	772	210,000
3310060117	FRUITLAND PARK	FL		09/15/2023	8.771	0	4,010	220,000
3310060381	PATTERSON	NY		09/15/2023	8.771	0	25,463	430,000
3310049161	CHICAGO	IL		09/15/2023	8.596	0	9,266	520,000
3310053475	HESPERIA	CA		09/15/2023	8.666	0	90,804	685,000
3310053476	HESPERIA	CA		09/15/2023	8.666	0	85,164	635,000
3310053477	HESPERIA	CA		09/15/2023	8.666	0	72,459	600,000
3310051412	JACKSONVILLE	FL		09/15/2023	8.498	0	11,068	240,000
3310056617	PHILADELPHIA	PA		09/15/2023	8.841	0	12,830	345,000
3310058373	PHILADELPHIA	PA		09/15/2023	8.771	0	5,816	190,000
3310054647	CHICAGO	IL		09/15/2023	8.596	0	20,734	350,626
3310051411	JACKSONVILLE	FL		09/15/2023	8.498	0	9,706	240,000
3310057804	OJAI	CA		09/15/2023	7.690	0	155,668	3,900,000
3310057882	PITTSBURGH	PA		09/15/2023	8.666	0	21,591	200,000
3310059381	HOUSTON	TX		09/15/2023	8.148	0	7,821	180,000
3310059407	WELLESLEY	MA		09/15/2023	8.491	0	611,197	4,670,000

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3310059411	ST. LOUIS	MO		09/15/2023	8.771	0	15,117	260,000
3310059566	NEWARK	NJ		09/15/2023	9.016	0	15,860	505,000
3310054058	SILO	OK		09/15/2023	8.673	0	58,118	451,000
3310057037	CHICAGO	IL		10/31/2023	8.323	0	8,667	195,000
3310057114	COLUMBUS	OH		10/06/2023	8.323	0	19,845	410,000
3310058265	WILDWOOD	NJ		10/31/2023	8.491	0	844,708	6,760,000
3310051852	DETROIT	MI		10/31/2023	8.603	0	20,595	315,000
3310059355	CLEVELAND	OH		10/31/2023	9.016	0	9,702	110,000
3310060619	LIVINGSTON	NJ		10/06/2023	8.813	0	76,710	1,585,000
3310060620	CLEVELAND	OH		10/31/2023	9.016	0	11,900	118,500
3310060713	WHARTON	NJ		10/31/2023	8.771	0	39,600	588,000
3310060773	IRVINGTON	NJ		10/31/2023	8.141	0	48,767	692,000
3310060781	WALLKILL	NY		10/31/2023	9.121	0	75,243	565,000
3310053222	BALTIMORE	MD		10/31/2023	8.750	0	2,614	160,000
3310055455	NEW ORLEANS	LA		10/06/2023	9.359	0	12,472	319,000
3310057711	EAST CHICAGO	IN		10/06/2023	9.198	0	16,868	235,000
3310056755	ROCHESTER	NY		10/06/2023	9.016	0	11,134	190,000
3310056878	DETROIT	MI		10/06/2023	8.603	0	42,303	394,000
3310058095	HARRISBURG	PA		10/06/2023	8.610	0	14,902	295,000
3310058107	GAINESVILLE	FL		10/31/2023	8.778	0	46,560	292,000
3310058127	CAPE CORAL	FL		10/06/2023	8.806	0	60,562	490,000
3310058989	EUSTIS	FL		10/06/2023	8.960	0	43,464	471,000
3310059007	INDIANAPOLIS	IN		10/31/2023	8.771	0	20,790	190,000
3310059905	BALTIMORE	MD		10/06/2023	8.666	0	19,689	240,000
3310059956	CUMBERLAND	MD		10/31/2023	9.016	0	15,840	175,000
3310059995	LIVINGSTON	NJ		10/06/2023	8.491	0	31,983	1,625,000
3310060032	EAST MOLINE	IL		10/06/2023	9.016	0	5,148	126,000
3310059098	LARGO	FL		10/06/2023	9.121	0	18,256	490,000
3310059132	CRESSKILL	NJ		10/06/2023	8.666	0	394,614	3,850,000
3310059142	SCOTCH PLAINS	NJ		10/31/2023	9.016	0	104,645	873,000
3310059232	HASTINGS	NY		10/31/2023	8.148	0	396	270,000
3310060322	GUN BARREL CITY	TX		10/06/2023	9.016	0	44,870	239,000
3310060380	JACKSONVILLE	FL		10/31/2023	8.666	0	43,877	276,000
3310060404	HOUSTON	TX		10/06/2023	8.498	0	286,658	1,975,000
3310060474	PITTSBURGH	PA		10/31/2023	8.771	0	4,091	123,000
3310061473	PHILADELPHIA	PA		10/06/2023	8.778	0	12,064	367,000
3310061485	PITTSBURGH	PA		10/06/2023	8.771	0	10,137	186,000
3310056103	BUTTE	MT		10/06/2023	8.498	0	8,356	280,000
3310057441	CHICAGO	IL		10/06/2023	9.086	0	12,882	250,000
3310057520	CHICAGO	IL		10/06/2023	9.016	0	17,471	260,000
3310057525	MACON	GA		10/06/2023	8.666	0	17,345	310,000
3310054181	COMMERCE	TX		10/31/2023	8.841	0	15,960	242,000
3310054182	COMMERCE	TX		10/31/2023	8.841	0	15,741	242,000
3310054184	GREENVILLE	TX		10/31/2023	8.841	0	17,234	240,000
3310054187	GREENVILLE	TX		10/31/2023	8.841	0	15,458	240,000
3310055582	CAPE CORAL	FL		10/06/2023	8.498	0	41,416	550,000
3310062113	PHILADELPHIA	PA		10/31/2023	8.771	0	22,453	695,000
3310062114	NORWICH	CT		10/31/2023	8.141	0	27,720	280,000
3310062169	DEPTFORD	NJ		10/31/2023	8.771	0	22,338	315,000
3310062222	PORT CHARLOTTE	FL		10/31/2023	8.806	0	31,072	941,000
3310062376	LOMBARD	IL		10/31/2023	8.666	0	17,851	600,000
3310062395	PHILADELPHIA	PA		10/31/2023	8.981	0	35,194	290,000
3310062440	MILL NECK	NY		10/31/2023	8.771	0	20,142	1,550,000
3310058799	HAZEL CREST	IL		10/06/2023	8.666	0	2,709	180,000
3310058857	HIGHLAND PARK	MI		10/06/2023	9.366	0	6,879	162,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310059712	NYACK	NY		10/06/2023	8.141	0	12,098	710,000
3310059737	DALLAS	TX		10/06/2023	8.806	0	259,515	1,743,000
3310054710	GAINESVILLE	FL		10/31/2023	8.960	0	35,868	378,000
3310055249	NORTH PORT	FL		10/06/2023	8.316	0	76,576	432,000
3310052024	PORTSMOUTH	VA		10/06/2023	8.596	0	47,520	289,000
3310058208	NEW YORK	NY		10/31/2023	8.771	0	120,562	3,250,000
3310058262	CHICAGO	IL		10/06/2023	9.016	0	19,606	275,000
3310059248	NEW CANAAN	CT		10/31/2023	9.121	0	52,294	4,220,000
3310059307	GRAHAM	TX		10/31/2023	9.016	0	11,989	125,000
3310059337	BIRMINGHAM	AL		10/31/2023	9.121	0	170,924	1,325,000
3310059044	LARGO	FL		10/06/2023	9.121	0	74,963	490,000
3310059096	LARGO	FL		10/06/2023	9.121	0	18,374	490,000
3310059097	LARGO	FL		10/06/2023	9.121	0	74,963	490,000
3310061238	PARAMUS	NJ		10/31/2023	8.960	0	247,033	1,850,000
3310061265	GREENWOOD LAKE	NY		10/06/2023	8.141	0	28,423	490,000
3310061395	KANSAS CITY	MO		10/31/2023	8.771	0	1,346	125,000
3310061403	GARY	IN		10/31/2023	8.771	0	13,157	179,000
3310061435	DECATUR	GA		10/31/2023	8.666	0	49,942	312,000
3310061448	MARKHAM	IL		10/31/2023	8.666	0	26,591	185,000
3310057421	PHILADELPHIA	PA		10/06/2023	8.148	0	39,600	310,000
3310060521	HOUSTON	TX		10/31/2023	8.498	0	220,278	1,975,000
3310060547	INDIANAPOLIS	IN		10/06/2023	8.771	0	6,391	195,000
3310060580	CHICAGO	IL		10/31/2023	8.666	0	10,022	310,000
3310062587	AUGUSTA	GA		10/31/2023	9.086	0	23,047	175,000
3310062715	HOMOSASSA	FL		10/31/2023	8.771	0	24,948	437,000
3310062884	NORTH ADAMS	MA		10/31/2023	8.771	0	3,782	250,000
3310060171	DETROIT	MI		10/31/2023	9.016	0	14,444	250,000
3310061705	NEWARK	NJ		10/31/2023	8.141	0	11,880	658,000
3310061829	PORT CHARLOTTE	FL		10/31/2023	9.709	0	8,910	505,000
3310062019	ST. PETERSBURG	FL		10/31/2023	8.141	0	9,058	466,000
3310058693	ALBANY	NY		10/31/2023	8.463	0	3,836	390,000
3310058741	SAINT JOHNS	FL		10/06/2023	9.121	0	4,356	820,000
3310059663	ROCKWOOD	TN		10/06/2023	8.771	0	34,650	225,000
3310054171	DETROIT	MI		10/31/2023	8.841	0	4,999	133,000
3310054613	CHICAGO	IL		10/06/2023	8.603	0	58,370	299,000
3310061046	WASHOUGAL	WA		10/31/2023	9.121	0	195,389	1,500,000
3310061063	PORT CHARLOTTE	FL		10/31/2023	8.778	0	34,822	280,000
3310061069	CRESTVIEW	FL		10/31/2023	8.673	0	9,570	253,000
3310061097	WINCHENDON	MA		10/31/2023	8.841	0	38,749	350,000
3310061157	CORAM	NY		10/06/2023	8.148	0	18,739	470,000
3300004631	DEMAREST	NJ		10/10/2023	9.835	0	565,121	7,700,000
3300004634	BROOKLYN	NY		10/10/2023	9.835	0	87,113	1,145,000
3300004640	PARAMUS	NJ		10/10/2023	9.835	0	320,594	3,200,000
3300004679	BROOKLYN	NY		10/10/2023	9.835	0	103,392	3,200,000
3300004684	PITTSBURGH	PA		10/10/2023	10.430	0	36,967	545,000
3300004713	COLONIA	NJ		10/10/2023	9.700	0	208,529	1,525,000
3310050432	NORTH PORT	FL		10/06/2023	9.366	0	55,487	582,500
3310058507	WESTPORT	CT		10/06/2023	9.121	0	555,423	4,290,000
3310059436	SCRANTON	PA		10/31/2023	8.771	0	18,873	208,000
3310059505	CLEVELAND	OH		10/06/2023	9.016	0	36,864	460,000
3310060797	BAYVILLE	NJ		10/31/2023	8.141	0	19,295	660,000
3310060835	FEEDING HILLS	MA		10/31/2023	9.051	0	8,555	575,000
3310060898	EAST CHICAGO	IN		10/31/2023	9.198	0	9,001	165,000
3310060909	WATERBURY	CT		10/31/2023	9.016	0	41,839	395,000
3310060911	HAMILTON	NJ		10/06/2023	9.086	0	28,413	448,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310060928	CLEVELAND	OH		10/31/2023	9.541	0	8,795	131,000
3310055088	NORTH PORT	FL		10/06/2023	8.316	0	97,212	400,000
3310055097	NORTH PORT	FL		10/06/2023	8.316	0	96,618	432,000
3310055100	NORTH PORT	FL		10/06/2023	8.316	0	97,331	416,000
3310055102	NAPLES	FL		10/06/2023	8.841	0	77,477	521,000
3310055108	NORTH PORT	FL		10/06/2023	8.316	0	97,806	400,000
3310052721	COMMERCE	TX		11/21/2023	8.841	0	23,458	240,000
3310052718	COMMERCE	TX		11/21/2023	8.841	0	57,442	240,000
3310052719	COMMERCE	TX		11/21/2023	8.841	0	57,690	240,000
3310059160	LOS ANGELES	CA		11/21/2023	8.925	0	26,345	1,825,000
3310059225	KITTY HAWK	NC		11/21/2023	8.960	0	138,600	651,000
3310060291	MABANK	TX		11/21/2023	9.016	0	54,521	238,000
3310060323	MABANK	TX		11/29/2023	9.016	0	7,480	238,000
3310052908	HOWELL	NJ		11/21/2023	7.950	0	92,082	825,000
3310056793	TALLAHASSEE	FL		11/21/2023	8.631	0	111,573	553,000
3310058862	NEW ORLEANS	LA		11/21/2023	8.673	0	72,321	300,000
3310062392	CINCINNATI	OH		11/21/2023	8.498	0	20,770	265,000
3310062413	MACON	GA		11/21/2023	8.771	0	12,766	133,000
3310062464	CRETE	IL		11/21/2023	8.666	0	24,057	300,000
3310055989	PORT CHARLOTTE	FL		11/29/2023	8.946	0	44,173	600,000
3310057207	HOUSTON	TX		11/21/2023	8.666	0	88,461	563,600
3310057209	HOUSTON	TX		11/21/2023	8.666	0	88,159	564,200
3310057210	HOUSTON	TX		11/29/2023	8.666	0	87,545	565,000
3310057211	HOUSTON	TX		11/29/2023	8.666	0	89,086	567,300
3310058560	CORSICANA	TX		11/21/2023	9.016	0	51,835	238,000
3310061483	DETROIT	MI		11/21/2023	8.771	0	21,582	170,000
3310062888	PHILADELPHIA	PA		11/21/2023	8.925	0	23,166	392,000
3310062892	HEMPSTEAD	NY		11/21/2023	8.463	0	31,091	686,000
3310062909	CHICAGO	IL		11/21/2023	9.121	0	32,127	295,000
3310059894	PHILADELPHIA	PA		11/21/2023	9.198	0	14,167	400,000
3310059895	MONROE	NY		11/21/2023	8.491	0	231,759	3,600,000
3310061167	MONROE	NC		11/21/2023	9.464	0	68,118	395,000
3310062472	VALLEY SPRINGS	CA		11/29/2023	8.673	0	88,299	665,000
3310062527	WINSTON-SALEM	NC		11/29/2023	9.016	0	19,535	165,000
3310062552	CLEVELAND	OH		11/21/2023	9.016	0	9,950	256,000
3310062596	LAKE RONKONKOMA	NY		11/21/2023	8.778	0	17,126	680,000
3310062599	LEHIGH ACRES	FL		11/29/2023	8.960	0	69,781	302,000
3310062600	LEHIGH ACRES	FL		11/29/2023	8.925	0	78,541	302,000
3310063989	DAYTON	OH		11/29/2023	9.016	0	32,444	200,000
3310064028	BROOKLYN	NY		11/21/2023	8.141	0	198,000	2,500,000
3310064128	COLUMBUS	GA		11/29/2023	9.359	0	14,069	202,000
3310064167	KANSAS CITY	MO		11/29/2023	8.666	0	19,946	152,000
3310063710	VICKSBURG	MS		11/29/2023	9.016	0	16,632	148,000
3310063712	HEMPSTEAD	NY		11/21/2023	8.141	0	26,528	605,000
3310063736	JACKSONVILLE	FL		11/21/2023	8.141	0	16,953	170,000
3310063740	BOCA RATON	FL		11/21/2023	8.778	0	2,100	772,000
3310063765	PITTSBURGH	PA		11/29/2023	8.771	0	27,828	140,000
3310063783	BALTIMORE	MD		11/21/2023	8.463	0	15,781	230,000
3310063884	WESTBURY	NY		11/21/2023	8.631	0	100,927	1,380,000
3310063909	ST. PETERSBURG	FL		11/29/2023	8.617	0	31,779	3,500,000
3310060626	GAINESVILLE	GA		11/29/2023	8.673	0	65,803	700,000
3310060632	CHESTER	NY		11/21/2023	9.016	0	29,304	535,000
3310062017	LUFKIN	TX		11/21/2023	9.016	0	1,350	180,000
3310062022	NEW BRITAIN	CT		11/21/2023	8.141	0	14,098	405,000
3310062047	HOPEWELL JUNCTION	NY		11/29/2023	8.792	0	22,840	550,000

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3310062077	CAROLINA SHORES	NC		11/29/2023	9.275	0	40,331	294,000
3310063393	LAUDERHILL	FL		11/21/2023	8.141	0	14,375	600,000
3310063459	DETROIT	MI		11/21/2023	8.666	0	4,455	115,000
3310063465	SAN BERNARDINO	CA		11/21/2023	8.428	0	21,384	660,000
3310059378	LEHIGH ACRES	FL		11/29/2023	8.960	0	45,542	360,000
3310061854	MONROE	NY		11/21/2023	8.491	0	553,662	3,400,000
3310061872	ARDMORE	OK		11/29/2023	8.771	0	51,630	220,000
3310061892	ORLANDO	FL		11/29/2023	8.666	0	148,972	720,000
3310062009	CHICAGO	IL		11/21/2023	9.016	0	78,079	450,000
3310063263	SAN FRANCISCO	CA		11/21/2023	8.323	0	217,800	3,000,000
3310063278	PHILADELPHIA	PA		11/29/2023	8.778	0	29,036	275,000
3310063305	WASHINGTON	DC		11/21/2023	8.141	0	21,631	670,000
3310063355	MACON	GA		11/21/2023	8.771	0	39,768	223,000
3310063369	NORTH ATTLEBOROUGH	MA		11/21/2023	8.925	0	29,165	413,000
3310059150	LOS ANGELES	CA		11/21/2023	8.925	0	88,680	1,875,000
3310060057	FRANKSTON	TX		11/21/2023	9.016	0	31,265	240,000
3310060070	GREENBRIER	TN		11/21/2023	9.275	0	109,994	730,000
3310061462	CHESTERTOWN	MD		11/21/2023	8.981	0	12,613	285,000
3310064187	CAPE CORAL	FL		11/29/2023	8.960	0	104,787	575,000
3300004649	CRESSKILL	NJ		11/27/2023	9.615	0	185,951	1,700,000
3300004683	RAHWAY	NJ		11/27/2023	9.710	0	77,520	750,000
3310062727	LEHIGH ACRES	FL		11/29/2023	8.960	0	46,473	377,000
3310062741	PHILADELPHIA	PA		11/21/2023	8.771	0	20,828	201,000
3310062773	PHILADELPHIA	PA		11/21/2023	8.771	0	47,520	253,000
3310062793	WATERTOWN	CT		11/21/2023	9.016	0	17,028	310,000
3310064195	CAPE CORAL	FL		11/29/2023	8.960	0	118,401	575,000
3310064205	FREEPORT	NY		11/29/2023	8.617	0	213,353	7,065,000
3310064227	YORK	PA		11/29/2023	9.275	0	118,299	570,600
3310064295	MEMPHIS	TN		11/29/2023	8.778	0	4,554	124,000
3310064426	CENTRAL ISLIP	NY		11/21/2023	8.470	0	24,200	547,000
3310051260	CHICAGO	IL		11/21/2023	8.806	0	31,452	300,000
3310053518	NORTH LITTLE ROCK	AR		11/21/2023	9.016	0	11,781	124,000
3310055980	PORT CHARLOTTE	FL		11/29/2023	8.946	0	53,179	685,000
3310059318	NEW ORLEANS	LA		11/21/2023	8.673	0	142,767	1,655,000
3310060325	MABANK	TX		11/29/2023	9.016	0	7,381	238,000
3310060335	FRANKSTON	TX		11/21/2023	9.016	0	29,740	240,000
3310060421	DESERT HOT SPRINGS	CA		11/21/2023	8.323	0	189,236	1,065,000
3310060471	ROTONDA WEST	FL		11/21/2023	8.960	0	34,938	340,000
3310061581	NEPTUNE	NJ		11/21/2023	8.673	0	10,522	470,000
3310061644	PHILADELPHIA	PA		11/21/2023	8.617	0	29,304	195,000
3310063125	SELDEN	NY		11/21/2023	8.778	0	31,759	544,000
3310063198	OXNARD	CA		11/21/2023	8.323	0	10,208	1,280,000
3310063224	PHILADELPHIA	PA		11/21/2023	8.778	0	16,555	365,000
3310062310	PHILADELPHIA	PA		11/21/2023	8.778	0	10,870	267,000
3310062340	WEST PALM BEACH	FL		11/21/2023	8.771	0	128,185	540,000
3310062359	CHICAGO	IL		11/21/2023	9.016	0	38,252	370,000
3310063563	LOUISVILLE	KY		11/29/2023	9.366	0	31,383	175,000
3310063564	ALTOONA	PA		11/29/2023	9.366	0	21,653	180,000
3310063586	MONROE	NY		11/21/2023	8.141	0	11,524	500,000
3310063672	UNIONDALE	NY		11/21/2023	8.463	0	22,254	673,500
3300004690	SPRING VALLEY	NY		11/27/2023	9.720	0	138,906	3,000,000
3300004716	PATERSON	NJ		11/27/2023	9.820	0	43,072	425,000
3300004743	LAKE VILLA	IL		11/27/2023	9.820	0	10,175	345,000
3310063820	GRANBY	CO		12/28/2023	8.771	0	29,304	1,115,000
3310063876	PHILADELPHIA	PA		12/28/2023	9.016	0	18,117	255,000

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3310063900	PHILADELPHIA	PA		12/07/2023	8.778	0	36,450	250,000
3310066232	PARADISE VALLEY	AZ		12/22/2023	8.148	0	136,184	5,700,000
3310066381	NEWARK	NJ		12/28/2023	8.323	0	32,294	610,000
3310066407	MONTCLAIR	NJ		12/28/2023	8.610	0	84,873	3,115,000
3310066460	PATCHOGUE	NY		12/28/2023	8.617	0	46,292	505,000
3310061101	NASHVILLE	TN		12/22/2023	8.498	0	452,368	2,280,000
3310061128	ANCHORAGE	AK		12/22/2023	9.016	0	148,585	845,000
3310062383	LIVINGSTON	NJ		12/22/2023	9.121	0	201,414	1,600,000
3310059640	CHICAGO	IL		12/28/2023	9.366	0	97,614	1,000,000
3310065185	PITTSBURGH	PA		12/28/2023	8.771	0	19,406	164,000
3310065207	MONROE	NY		12/22/2023	8.491	0	486,466	2,700,000
3310065248	SULLIVAN'S ISLAND	SC		12/22/2023	8.981	0	78,883	4,100,000
3310065305	LYNWOOD	IL		12/28/2023	8.610	0	19,794	258,000
3310065380	AKRON	OH		12/28/2023	8.841	0	17,622	130,500
3310065465	CHICAGO	IL		12/28/2023	8.666	0	33,125	250,000
3310065563	AIKEN	SC		12/28/2023	8.666	0	21,661	144,000
3310060535	FLOWERY BRANCH	GA		12/22/2023	8.673	0	60,984	600,000
3310062433	STATEN ISLAND	NY		12/07/2023	9.016	0	63,687	800,000
3310062732	CLIFTON	NJ		12/07/2023	8.771	0	33,660	677,000
3310063947	ATLANTA	GA		12/07/2023	8.778	0	42,616	545,000
3310063975	ORANGE	TX		12/28/2023	9.051	0	14,197	112,000
3310063982	UNIONDALE	NY		12/07/2023	8.666	0	14,256	630,000
3310063674	PEMBERTON	NJ		12/07/2023	8.148	0	4,247	335,000
3310065649	HILLSIDE	NJ		12/28/2023	8.771	0	27,720	540,000
3310065744	JACKSONVILLE	FL		12/22/2023	8.141	0	24,552	180,000
3310065813	FORT WASHINGTON	MD		12/28/2023	9.016	0	23,483	335,000
3310065938	DETROIT	MI		12/28/2023	9.016	0	13,825	126,000
3310066009	MASPETH	NY		12/28/2023	8.617	0	43,164	950,000
3310066559	CLEVELAND	TX		12/28/2023	8.771	0	32,531	302,000
3310067177	SELDEN	NY		12/28/2023	8.841	0	24,172	625,000
3310059092	GROVE CITY	OH		12/07/2023	9.198	0	24,158	277,000
3300004692	BRONX	NY		12/28/2023	9.465	0	2,991,559	15,800,000
3300004718	UNION CITY	NJ		12/28/2023	9.520	0	50,955	1,125,000
3300004723	HASBROUCK HEIGHTS	NJ		12/28/2023	9.390	0	449,069	3,600,000
3310062049	BALTIMORE	MD		12/22/2023	8.148	0	16,129	330,000
3310062951	CHICAGO	IL		12/22/2023	8.498	0	85,645	1,250,000
3310063087	HAMBURG	NY		12/28/2023	8.610	0	14,009	245,000
3310063120	ST. PETERSBURG	FL		12/22/2023	8.806	0	294,967	3,804,000
3310064300	DALLAS	TX		12/22/2023	8.806	0	317,661	1,734,000
3310064468	TRENTON	NJ		12/07/2023	8.498	0	23,087	210,000
3310064532	PHILADELPHIA	PA		12/07/2023	8.771	0	52,866	700,000
3310064743	WYANDANCH	NY		12/28/2023	8.771	0	33,660	425,000
3310058185	SAINT JAMES	NY		12/28/2023	8.463	0	128,799	2,300,000
3310060279	HILLSDALE	NJ		12/22/2023	9.275	0	53,118	875,000
3310060880	PHILADELPHIA	PA		12/07/2023	8.778	0	25,815	680,000
3310061904	MONROE	NY		12/22/2023	8.491	0	512,136	3,400,000
3310062012	CARROLLTON	GA		12/07/2023	8.428	0	1,386	8,600,000
3310061732	CLEVELAND HEIGHTS	OH		12/07/2023	8.771	0	7,429	157,000
3310061787	BELMONT	CA		12/22/2023	8.771	0	279,255	3,450,000
3310062898	CHICAGO	IL		12/07/2023	8.666	0	6,534	250,000
3310062930	BROOKLYN	NY		12/22/2023	8.498	0	174,544	5,610,000
3300004725	BROOKLYN	NY		12/28/2023	9.640	0	1,358,829	5,600,000
3300004749	HACKENSACK	NJ		12/28/2023	9.390	0	55,136	1,296,000
3300004759	PANAMA CITY BEACH	FL		12/28/2023	9.390	0	17,810	500,000
3310062330	PARSIPPANY	NJ		12/07/2023	8.771	0	11,979	860,000

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	2	3					Additional	
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3310063142	CAPE CORAL	FL		12/22/2023	8.498	0	53,932	640,000
3310063245	PHILADELPHIA	PA		12/07/2023	9.366	0	39,599	335,000
3310063404	LYONS	IL		12/22/2023	8.610	0	27,601	380,000
3310063412	BALDWIN	NY		12/07/2023	8.141	0	15,949	750,000
3310063447	PORT CHESTER	NY		12/22/2023	8.960	0	148,500	1,150,000
3310064197	COLUMBUS	OH		12/28/2023	8.981	0	42,652	370,000
3310064200	WEST BABYLON	NY		12/07/2023	8.778	0	20,275	626,000
3310064204	FREEPORT	NY		12/07/2023	8.617	0	181,251	9,860,000
3310064226	SALINE	MI		12/28/2023	9.366	0	22,327	511,000
3310064269	EDISON	NJ		12/22/2023	8.841	0	139,786	935,000
3310064029	CINCINNATI	OH		12/22/2023	8.323	0	35,367	455,000
3310064813	CHICAGO	IL		12/22/2023	8.141	0	60,897	450,000
3310064970	INDIANAPOLIS	IN		12/28/2023	9.086	0	20,237	155,500
3310065052	DECATUR	GA		12/22/2023	8.141	0	59,004	795,000
3310065123	SPRING LAKE	NJ		12/22/2023	8.148	0	197,644	6,500,000
3310055732	NEWARK	NJ		01/09/2024	8.617	169,142	0	615,000
3310061895	FREEPORT	NY		01/23/2024	8.771	182,720	9,736	765,000
3310062917	PHILADELPHIA	PA		01/23/2024	8.925	74,250	0	620,000
3310064453	CHICAGO	IL		01/09/2024	8.666	45,223	23,146	290,000
3310064515	NEWARK	NJ		01/09/2024	8.960	80,673	11,717	650,000
3310064517	NEWARK	NJ		01/09/2024	9.275	76,838	16,454	650,000
3310064585	GLEN HEAD	NY		01/09/2024	8.323	326,750	17,968	1,261,000
3310034294	DETROIT	MI		04/20/2022	6.480	0	2,248	130,000
3310066413	SAVANNAH	GA		01/09/2024	8.610	69,816	10,293	310,000
3310066448	LOS ANGELES	CA		01/09/2024	7.950	321,123	27,535	1,350,000
3310066478	WEST HARTFORD	CT		01/23/2024	8.925	141,966	25,146	645,000
3310066481	JERSEY CITY	NJ		01/09/2024	8.141	229,680	0	2,640,000
3310066496	KANEOHE	HI		01/09/2024	8.148	327,452	12,118	1,225,000
3310066507	ELMHURST	IL		01/09/2024	8.666	79,814	0	310,000
3310062296	BUFFALO	NY		01/23/2024	9.709	88,744	0	410,000
3310065304	WASHINGTON	DC		01/09/2024	8.323	348,480	0	1,450,000
3310065328	JERSEY CITY	NJ		01/09/2024	8.141	260,192	24,552	1,530,000
3310065364	FRANKLIN	NJ		01/23/2024	8.771	158,242	0	630,000
3310065379	OAK PARK	IL		01/09/2024	8.666	79,556	29,799	550,000
3310062039	TEMPLE TERRACE	FL		01/23/2024	8.666	72,864	0	375,000
3310063734	SOUTH OZONE PRK	NY		01/23/2024	8.925	242,550	60,192	1,164,000
3310063784	BALTIMORE	MD		01/09/2024	8.463	66,372	0	250,000
3310060558	BAY SHORE	NY		01/09/2024	8.463	132,100	0	540,000
3310061654	PORT ARTHUR	TX		01/23/2024	9.275	38,613	54,203	402,500
3310067013	MONTICELLO	NY		01/23/2024	8.148	119,196	0	430,000
3310067041	MEMPHIS	TN		01/23/2024	8.981	33,896	9,684	200,000
3310067079	FAYETTEVILLE	NC		01/23/2024	8.498	39,600	0	190,000
3310067115	VENICE	FL		01/09/2024	8.323	105,810	0	455,000
3310067179	NEWTON	NJ		01/23/2024	8.666	124,740	0	520,000
3310067351	MIDDLE ISLAND	NY		01/09/2024	8.673	112,266	0	518,500
3310067359	BALTIMORE	MD		01/23/2024	8.771	44,946	0	220,000
3310065057	NASHVILLE	TN		01/23/2024	8.491	159,192	0	4,200,000
3310066740	BAY SHORE	NY		01/09/2024	8.617	125,275	40,788	645,000
3310066757	NEWARK	NJ		01/23/2024	8.141	177,060	0	790,000
3310066762	DELTONA	FL		01/09/2024	8.624	63,724	17,321	360,000
3310066877	PHILADELPHIA	PA		01/23/2024	8.771	65,122	0	385,000
3310066905	LAKE STATION	IN		01/23/2024	8.666	49,779	0	185,000
3310066964	WILTON	CT		01/23/2024	8.771	293,040	56,311	1,300,000
3310066999	EAST SETAUKET	NY		01/23/2024	8.666	128,304	0	775,000
3310064329	WOOD DALE	IL		01/09/2024	8.666	76,774	13,351	370,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310064415	DETROIT	MI		01/09/2024	8.666	14,712	13,206	110,000
3310066223	CENTEREACH	NY		01/23/2024	8.778	101,990	22,607	585,500
3310066276	HOUSTON	TX		01/23/2024	8.491	157,356	449,141	2,340,000
3310066350	WINTER PARK	FL		01/23/2024	9.121	154,263	214,293	2,360,000
3310066379	BRENTWOOD	TN		01/09/2024	8.617	332,640	35,155	2,050,000
3310061518	COWPENS	SC		01/23/2024	8.960	62,455	39,847	433,500
3310061544	COWPENS	SC		01/23/2024	8.960	72,412	25,154	433,500
3310062612	WEST MILFORD	NJ		01/23/2024	9.016	49,054	0	467,000
3310062636	RICHTON PARK	IL		01/23/2024	8.841	49,896	0	180,000
3310062646	LOS ANGELES	CA		01/09/2024	8.148	218,117	0	1,400,000
3310064232	BAY SHORE	NY		01/09/2024	8.141	114,761	0	595,000
3310066100	HEMET	CA		01/09/2024	7.940	107,712	0	420,000
3310066157	MASTIC BEACH	NY		01/23/2024	8.148	106,920	15,840	475,000
3310066194	BALTIMORE	MD		01/23/2024	8.778	31,185	17,998	250,000
3310066200	EAST ORANGE	NJ		01/09/2024	8.617	134,751	0	600,000
3310067885	BERWYN	IL		01/23/2024	8.666	87,788	36,306	525,000
3310068055	HOFFMAN ESTATES	IL		01/23/2024	8.771	80,784	0	369,000
3310068192	IRVINGTON	NJ		01/23/2024	8.771	106,524	17,820	574,000
3310068324	LINDEN	NJ		01/23/2024	8.771	151,470	0	585,000
3310060221	TOOL	TX		01/23/2024	9.016	47,876	15,484	239,000
3310063466	BROOKLYN	NY		01/09/2024	8.673	257,400	0	2,500,000
3310061407	NORTHPORT	NY		01/09/2024	8.610	135,432	0	625,000
3310062371	VENICE AREA, LOS AN	CA		01/23/2024	8.323	1,125,272	422,865	6,000,000
3310063958	TRENTON	NJ		01/23/2024	9.086	36,036	0	130,000
3310064017	KEALAKEKUA	HI		01/23/2024	8.148	127,983	55,678	710,000
3310064026	BAYVILLE	NJ		01/09/2024	8.141	119,938	990	455,000
3310064741	GREENWICH	CT		01/23/2024	8.841	339,055	162,208	1,850,000
3310064859	KEANSBURG	NJ		01/23/2024	8.666	108,495	1,741	442,000
3310064901	MONTGOMERY	IL		01/09/2024	8.610	58,608	0	335,000
3310066546	VINELAND	NJ		01/09/2024	8.323	57,380	0	267,500
3310066578	RAHWAY	NJ		01/23/2024	8.673	89,496	0	690,000
3310066579	SAN DIEGO	CA		01/23/2024	8.428	183,190	28,868	765,000
3310066588	ROLLING MEADOWS	IL		01/23/2024	8.666	55,123	0	320,000
3310066627	HILLSBOROUGH TOWNSHI	NJ		01/23/2024	8.771	87,120	0	421,000
3310066736	TRENTON	NJ		01/23/2024	8.771	22,968	13,611	195,000
3310065790	VALRICO	FL		01/09/2024	8.498	118,156	62,539	700,000
3310065947	WOODLAND PARK	CO		01/23/2024	8.771	39,600	0	468,000
3310065982	COMMACK	NY		01/09/2024	8.624	174,819	1,543	711,000
3310066013	WALDEN	NY		01/23/2024	8.925	35,392	0	315,000
3310067499	BROOKLYN	NY		01/09/2024	8.617	354,816	0	2,200,000
3310067505	DAYTONA BEACH	FL		01/23/2024	8.666	70,686	3,853	315,000
3310067526	FRANKLIN LAKES	NJ		01/23/2024	8.771	257,400	15,246	1,243,000
3310067538	ROOSEVELT	NY		01/23/2024	8.498	147,302	25,770	630,000
3310067549	CHARLOTTE	NC		01/23/2024	8.498	237,268	137,853	4,910,000
3310067703	TRENTON	NJ		01/23/2024	8.463	50,094	0	190,000
3310067807	AUGUSTA	GA		01/23/2024	8.617	63,202	0	228,000
3310067825	HOUSTON	TX		01/23/2024	8.148	113,375	0	409,000
3310065599	FORT LAUDERDALE	FL		01/09/2024	8.141	114,840	0	475,000
3310065626	BRIDGETON	NJ		01/23/2024	9.016	35,640	0	170,000
3310065628	OXFORD	CT		01/23/2024	8.841	92,189	1,794	415,000
3310067378	BARNWELL	SC		01/23/2024	8.841	92,177	11,671	600,000
3310067385	BARNWELL	SC		01/23/2024	8.841	63,631	25,097	600,000
3310067387	BARNWELL	SC		01/23/2024	8.841	76,263	19,735	600,000
3310067397	ATLANTA	GA		01/23/2024	8.323	95,624	13,761	580,000
3310067438	SELDEN	NY		01/23/2024	8.841	99,792	0	538,000

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3310067446	CHICAGO	IL		01/23/2024	9.086	34,294	11,682	175,000
3310060686	JERSEY CITY	NJ		01/23/2024	8.673	204,118	355,559	4,182,000
3310066763	GLASTONBURY	CT		02/15/2024	9.016	105,653	15,523	475,000
3310066771	BRADENTON	FL		02/15/2024	8.771	67,082	0	354,000
3310066810	GARY	IN		02/15/2024	9.016	14,454	4,950	200,000
3310066928	ASBURY PARK	NJ		02/15/2024	8.771	125,324	19,018	525,000
3310068905	MOUNT VERNON	NY		02/15/2024	8.771	166,320	15,321	775,000
3310068912	OPA-LOCKA	FL		02/15/2024	8.771	73,062	0	434,000
3310068930	PHILADELPHIA	PA		02/15/2024	8.617	66,132	28,314	366,000
3310068945	CHICAGO	IL		02/15/2024	8.925	15,682	5,801	320,000
3310069049	DALLAS	TX		02/15/2024	8.666	164,538	67,824	937,000
3310069110	JAMAICA	NY		02/15/2024	8.141	181,497	0	770,000
3310069219	STIRLING	NJ		02/15/2024	8.925	110,088	0	815,000
3310063993	ANNISTON	AL		02/15/2024	8.610	3,960	7,151	92,000
3310065235	CHICAGO	IL		02/15/2024	8.666	38,937	10,561	235,000
3310066676	GARY	IN		02/15/2024	8.666	16,486	2,020	195,000
3310066716	JOLIET	IL		02/15/2024	8.666	36,917	0	240,000
3310068375	EAST MORICHES	NY		02/15/2024	8.330	165,996	7,285	895,000
3310068490	CHICAGO	IL		02/15/2024	8.981	33,281	21,146	290,000
3310068637	DETROIT	MI		02/15/2024	8.771	20,077	7,168	135,000
3310068640	PITTSBURGH	PA		02/15/2024	8.771	25,784	0	125,000
3310068675	DETROIT	MI		02/15/2024	8.925	31,779	0	185,000
3310068704	AKRON	OH		02/15/2024	8.771	17,482	8,137	140,500
3310068715	BELLEVILLE	IL		02/15/2024	9.016	13,860	10,811	222,000
3310068729	SICKLERVILLE	NJ		02/15/2024	8.141	115,315	0	430,000
3300004846	JERSEY CITY	NJ		02/16/2024	9.865	495,159	0	2,350,000
3300004849	WASHINGTON	DC		02/16/2024	9.740	517,591	44,429	1,830,000
3300004860	WINTER PARK	FL		02/16/2024	9.240	135,951	176,988	3,750,000
3300004864	HUNTINGDON VALLEY	PA		02/16/2024	9.365	184,110	114,827	950,000
3300004902	NEW ORLEANS	LA		02/16/2024	9.205	80,427	0	544,000
3300004721	LYNNWOOD	WA		02/16/2024	9.515	48,450	51,502	775,000
3300004731	ORADELL	NJ		02/16/2024	9.240	114,342	136,484	1,600,000
3300004764	EAST HANOVER	NJ		02/16/2024	9.205	171,513	106,106	830,000
3300004793	BALTIMORE	MD		02/16/2024	9.715	783,436	0	2,500,000
3310063858	WYANDANCH	NY		02/15/2024	8.624	151,470	0	630,000
3310065089	BURRILLVILLE	RI		02/15/2024	9.016	95,358	43,086	560,000
3310066533	FAYETTEVILLE	NC		02/15/2024	8.617	48,708	20,176	269,500
3310062713	FAIRBANKS	AK		02/15/2024	8.841	63,300	29,774	365,000
3310067857	TARBORO	NC		02/15/2024	8.771	61,418	4,130	240,000
3310068190	TRENTON	NJ		02/15/2024	8.981	33,660	0	260,000
3310068224	BALTIMORE	MD		02/15/2024	8.981	79,200	0	345,000
3310059179	PHILADELPHIA	PA		02/15/2024	9.198	42,966	0	900,000
3310062499	MONTGOMERY	IL		02/15/2024	9.275	51,748	86,852	570,000
3310062595	LEHIGH ACRES	FL		02/15/2024	8.960	55,223	27,375	302,000
3310062387	CLEVELAND HEIGHTS	OH		02/15/2024	8.925	10,890	52,421	235,000
3310061795	SEBRING	FL		02/15/2024	8.666	39,094	581,839	2,251,000
3310062822	GARY	IN		02/15/2024	9.086	9,779	12,562	189,000
3310064294	POINCIANA	FL		02/15/2024	9.121	16,027	0	315,000
3310064335	POINCIANA	FL		02/15/2024	9.121	14,238	0	315,000
3310065985	WISCONSIN RAPIDS	WI		02/15/2024	9.016	8,108	0	135,500
3310063396	LEHIGH ACRES	FL		02/15/2024	9.121	52,200	17,847	335,000
3310063397	LEHIGH ACRES	FL		02/15/2024	9.121	49,011	15,817	335,000
3310064228	SALINE	MI		02/15/2024	9.366	57,332	8,474	531,000
3310064264	GARY	IN		02/15/2024	9.016	6,241	31,751	325,000
3310064170	HOUSTON	TX		02/15/2024	8.645	125,277	1,031,201	4,172,000

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3310065484	CLEVELAND	OH		02/15/2024	8.925	5,940	0	240,000
3310065633	BROOKLYN	NY		02/15/2024	7.870	192,456	26,730	970,000
3310066959	EAST CLEVELAND	OH		02/15/2024	8.841	21,304	3,953	177,000
3310066961	CLEVELAND	OH		02/15/2024	8.841	11,374	832	163,000
3310067018	WESTBURY	NY		02/15/2024	8.330	193,899	0	800,000
3310067029	BOCA RATON	FL		02/15/2024	8.778	530,011	0	5,000,000
3310069263	WHITEVILLE	NC		02/15/2024	9.191	19,948	24,999	230,000
3310069326	SUFFOLK	VA		02/15/2024	8.841	19,186	32,155	220,000
3310069578	WOODRIDGE	NY		02/15/2024	8.841	44,922	42,751	490,000
3310069608	BONSALL	CA		02/15/2024	8.428	252,796	14,701	1,150,000
3310069631	SIGNAL HILL	CA		02/15/2024	8.323	231,660	44,621	1,225,000
3310069634	SEMINOLE	FL		02/15/2024	8.771	82,289	9,544	350,000
3310069661	NEWARK	NJ		02/15/2024	8.771	178,200	19,186	760,000
3310064677	BELLEVILLE	IL		02/15/2024	9.016	23,821	2,703	167,000
3310064861	PHILADELPHIA	PA		02/15/2024	8.771	40,446	11,329	250,000
3310067589	PITTSBURG	PA		02/15/2024	8.981	33,686	14,626	206,000
3310067652	KANSAS CITY	KS		02/15/2024	9.359	13,361	6,439	221,000
3310067659	COMMACK	NY		02/15/2024	8.505	186,682	0	800,000
3310067778	ATLANTA	GA		02/15/2024	8.141	76,885	40,697	455,000
3310067812	DETROIT	MI		02/15/2024	8.841	31,232	0	140,000
3310067358	FAIRFIELD	CT		02/15/2024	8.673	163,271	0	700,000
3310067435	AKRON	OH		02/15/2024	8.771	9,702	9,389	106,500
3310065754	KANSAS CITY	MO		02/15/2024	8.771	15,790	18,835	179,000
3310065930	CINCINNATI	OH		02/15/2024	9.016	25,828	0	650,000
3310067170	MORRISVILLE	PA		02/15/2024	8.771	128,898	33,779	775,000
3310067215	KEANSBURG	NJ		02/15/2024	8.771	121,829	26,176	552,000
3310067295	BALTIMORE	MD		02/15/2024	8.841	11,286	10,164	215,000
3310069689	CLAWSON	MI		02/15/2024	8.771	56,351	17,503	310,000
3310069762	JAMAICA	NY		02/15/2024	8.673	83,308	0	631,000
3310069791	EFFORT	PA		02/15/2024	8.771	52,272	12,276	382,000
3310070099	WASHINGTON	DC		02/15/2024	8.148	110,385	41,917	620,000
3310070258	QUEENS	NY		02/15/2024	8.771	149,688	0	765,000
3310064041	SINTON	TX		02/15/2024	9.366	39,712	25,709	266,000
3310064063	CAPE CORAL	FL		02/15/2024	8.960	56,963	37,506	400,000
3310065334	AYDEN	NC		02/15/2024	8.806	38,929	30,737	256,000
3310062055	DAYTON	OH		02/15/2024	9.016	8,326	2,406	158,000
3310069472	NEWARK	NJ		03/21/2024	8.141	175,824	2,059	685,000
3310069806	CARMEL	NY		03/14/2024	8.610	89,088	68,690	630,000
3310069978	CHICAGO	IL		03/14/2024	9.121	17,820	59,004	400,000
3310070020	WESTWOOD	NJ		03/28/2024	8.141	205,920	91,591	1,200,000
3310070158	CHARLOTTE	NC		03/28/2024	8.666	134,640	0	600,000
3310070517	LAKEVILLE	MA		03/14/2024	8.617	117,473	0	650,000
3310070726	CHICAGO	IL		03/14/2024	9.016	100,980	11,167	490,000
3310071038	SUN CITY CENTER	FL		03/14/2024	8.610	99,198	15,840	415,000
3310071622	MIAMI	FL		03/28/2024	8.666	145,530	42,233	849,600
3310071661	AKRON	OH		03/28/2024	9.086	13,365	13,860	195,000
3310068799	MIDDLETOWN	NY		03/14/2024	8.925	45,441	5,346	295,000
3310069770	BALTIMORE	MD		03/14/2024	8.463	53,500	0	225,000
3310069797	BALTIMORE	MD		04/12/2024	8.463	40,671	0	230,000
3310072508	CHAGRIN FALLS	OH		04/19/2024	9.198	143,748	0	605,000
3310072869	HAWTHORNE	NJ		04/12/2024	8.498	147,348	0	587,000
3310072896	ELLINGTON	CT		04/19/2024	8.141	74,844	25,001	420,000
3310073009	WALDORF	MD		04/12/2024	8.323	176,835	6,117	660,000
3310073046	PARK FOREST	IL		04/19/2024	8.771	58,212	0	210,000
3310073068	TRENTON	NJ		04/19/2024	8.463	47,045	0	190,000

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	2	3					Additional	
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3310073153	LOS ANGELES	CA		04/12/2024	8.498	434,808	0	1,570,000
3310073202	OCALA	FL		04/12/2024	8.498	47,945	342,621	1,630,000
3310072233	CAPE CORAL	FL		04/19/2024	8.498	106,813	10,997	425,000
3310072238	CAPE CORAL	FL		04/19/2024	8.498	73,320	27,366	375,000
3310072244	CAPE CORAL	FL		04/19/2024	8.498	83,020	38,709	460,000
3310072248	CAPE CORAL	FL		04/19/2024	8.463	71,008	27,708	380,000
3310072395	HARTFORD	CT		04/30/2024	8.666	163,587	13,448	750,000
3310072399	BLOOMINGTON	IL		04/12/2024	9.016	86,368	0	327,000
3310072481	ELMHURST	IL		04/19/2024	8.981	181,289	18,618	924,000
3310070615	WATERBURY	CT		04/05/2024	8.771	80,550	13,042	350,000
3310070668	ISLIP	NY		04/19/2024	8.505	103,605	0	580,000
3310070839	LOS ANGELES	CA		04/05/2024	8.463	340,669	278,588	3,000,000
3310070880	HILLBURN	NY		04/05/2024	8.141	174,359	0	750,000
3310070957	BOSTON	MA		04/19/2024	8.673	147,648	51,734	755,000
3310071003	NEPTUNE CITY	NJ		04/12/2024	9.366	133,610	0	582,000
3300005016	SEWELL	NJ		04/02/2024	9.345	129,846	130	395,000
3300005019	KILLEEN	TX		04/02/2024	9.165	79,943	0	256,000
3300005020	MANVILLE	NJ		04/02/2024	9.845	21,802	58,188	450,000
3310073798	OAKLAND	CA		04/19/2024	7.940	285,120	0	1,500,000
3310073934	PHILADELPHIA	PA		04/19/2024	8.841	44,035	0	260,000
3310073995	CLEARWATER	FL		04/19/2024	8.323	81,342	0	390,000
3310074580	DECATUR	GA		04/30/2024	9.016	79,984	24,560	394,000
3310074619	ROCKLEDGE	FL		04/19/2024	8.673	78,372	0	370,000
3310074784	CHARLOTTE	NC		04/30/2024	9.016	70,884	0	280,000
3310074795	TAMPA	FL		04/30/2024	8.323	106,920	11,880	432,000
3310071243	THE BRONX	NY		04/19/2024	8.617	326,123	20,377	1,250,000
3310071263	LEWES	DE		04/05/2024	8.498	158,556	149,081	1,605,000
3310071567	NORTH HAVEN	CT		04/12/2024	8.841	94,529	7,940	517,000
3310072229	CAPE CORAL	FL		04/12/2024	8.498	97,485	2,349	400,000
3310072232	CAPE CORAL	FL		04/19/2024	8.463	83,126	34,735	435,000
3310064386	WILDWOOD	NJ		04/30/2024	8.498	93,228	650,120	4,720,000
3300004910	EDISON	NJ		04/02/2024	9.165	147,433	0	695,000
3300004914	ATLANTA	GA		04/02/2024	9.595	92,588	27,084	380,000
3300004915	PHILADELPHIA	PA		04/02/2024	9.345	155,331	107,753	840,000
3300004916	PHILADELPHIA	PA		04/02/2024	9.345	156,154	108,383	840,000
3300004918	FERNANDINA BEACH	FL		04/02/2024	9.345	450,585	0	1,240,000
3300004923	NEW MILFORD	NJ		04/02/2024	9.220	191,184	6,638	650,000
3310069980	FRANKLIN TOWNSHIP	NJ		04/05/2024	8.148	73,062	0	402,000
3310073211	OCALA	FL		04/12/2024	8.498	45,713	248,089	2,145,000
3310073322	LAWNDALE	CA		04/12/2024	8.428	258,390	0	1,100,000
3310073339	CLEVELAND	OH		04/12/2024	8.841	46,514	614	174,000
3310073460	RICHTON PARK	IL		04/19/2024	8.666	48,201	0	190,000
3310073519	MONROE	NY		04/30/2024	8.491	361,546	420,234	3,560,000
3310073639	BRONX	NY		04/12/2024	9.016	276,507	0	1,100,000
3310073729	SOUTHINGTON	CT		04/19/2024	8.666	103,118	0	372,000
3310073747	NORRISTOWN	PA		04/19/2024	8.848	32,432	16,051	258,000
3300004928	JERSEY CITY	NJ		04/02/2024	9.165	227,230	0	750,000
3300004952	ENGLEWOOD	NJ		04/02/2024	9.165	238,374	0	900,000
3300004958	BROOKLYN	NY		04/02/2024	9.165	370,400	39,341	1,605,000
3300004977	BROOKLYN	NY		04/02/2024	9.165	507,368	262,987	2,850,000
3310064383	WILDWOOD	NJ		04/30/2024	8.498	650,989	864,014	7,080,000
3310072901	HOUSTON	TX		05/10/2024	8.498	212,029	364,618	2,250,000
3310073620	MILWAUKEE	WI		05/17/2024	8.771	105,336	18,256	610,000
3310074145	BALTIMORE	MD		05/17/2024	8.463	51,322	0	225,000
3310074154	CAMDEN	NJ		05/17/2024	8.771	16,335	0	160,000

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3310074321	SKANEATELES	NY		05/23/2024	9.016	821,912	469,201	6,520,000
3310074579	CONCORD	NC		05/10/2024	8.771	23,760	16,632	271,000
3310074725	GLENWOOD	NJ		05/17/2024	8.771	134,006	0	600,000
3310070807	CHICAGO	IL		05/17/2024	8.666	51,914	13,308	370,000
3310074892	CULVER CITY	CA		05/10/2024	7.940	792,792	0	2,860,000
3310074959	JOLIET	IL		05/17/2024	8.148	55,242	0	250,000
3310075036	AUBURNDALE	FL		05/23/2024	8.771	71,761	0	289,900
3310075277	KUNKLETOWN	PA		05/10/2024	8.841	34,283	14,375	217,000
3310075338	CHELTENHAM TOWNSHIP	PA		05/17/2024	8.771	68,799	11,801	300,000
3310075378	FORT LAUDERDALE	FL		05/10/2024	8.498	103,950	0	470,000
3310075388	BROOKLYN	NY		05/23/2024	8.141	1,516,284	0	5,470,000
3310075459	BROOKLYN	NY		05/23/2024	8.925	891,000	0	4,490,000
3310074753	BROOKLYN	NY		05/23/2024	8.141	1,040,490	0	4,825,000
3310074798	MOBILE	AL		05/10/2024	8.673	23,175	25,501	405,000
3310074806	PHILADELPHIA	PA		05/10/2024	8.841	52,327	14,992	295,000
3310074867	BALTIMORE	MD		05/17/2024	8.463	98,786	0	520,000
3310074890	MOUNT VERNON	NY		05/17/2024	8.141	98,010	0	635,000
3310074891	MOUNT VERNON	NY		05/17/2024	8.141	178,200	0	680,000
3310065747	BROOKLYN	NY		05/17/2024	8.666	728,640	119,065	4,500,000
3310073659	JACKSONVILLE	FL		05/10/2024	8.925	25,502	5,346	133,000
3310073935	SURRY	VA		05/17/2024	8.841	14,256	12,218	350,000
3310073969	HAWTHORNE	NJ		05/10/2024	8.617	158,776	20,434	665,000
3310075748	REIDSVILLE	NC		05/23/2024	8.841	57,420	0	215,000
3310075811	FORT WORTH	TX		05/17/2024	8.148	145,431	0	565,000
3310076014	METAIRIE	LA		05/23/2024	8.925	49,658	19,642	272,000
3310076187	CHICAGO	IL		05/23/2024	8.771	60,468	38,829	440,000
3310076193	BOHEMIA	NY		05/10/2024	8.673	211,345	38,135	900,000
3310076240	DALLAS	TX		05/23/2024	8.666	213,484	73,131	1,249,000
3310076391	PHILADELPHIA	PA		05/23/2024	8.323	53,856	53,614	440,000
3310076586	CHICAGO	IL		05/23/2024	8.771	89,199	53,113	534,800
3310061066	EL DORADO HILLS	CA		05/10/2024	8.666	111,601	243,724	2,335,000
3310073129	IRVINGTON	NJ		06/14/2024	8.302	188,694	0	709,000
3310075578	WELLESLEY	MA		06/04/2024	9.296	653,332	191,027	4,400,000
3300004961	SPRING VALLEY	NY		06/24/2024	9.485	464,283	352,584	2,820,000
3300004966	WHEELING	WV		06/24/2024	9.445	41,904	3,154	528,000
3310076290	PHILADELPHIA	PA		06/04/2024	8.841	37,026	33,458	380,000
3310076329	SMYRNA	DE		06/14/2024	8.148	48,510	27,720	275,000
3310076394	TRENTON	NJ		06/04/2024	8.148	34,254	0	220,000
3310076514	BALTIMORE	MD		06/14/2024	8.141	21,641	0	110,000
3310076572	ELLETTSVILLE	IN		06/14/2024	8.666	70,488	0	336,000
3310073529	MONROE	NY		06/04/2024	8.491	503,656	804,611	6,545,000
3310076590	GARY	IN		06/14/2024	9.016	3,960	21,542	165,000
3310076641	NEWARK	NJ		06/04/2024	8.148	163,350	0	750,000
3310076724	JACKSON	MI		06/04/2024	9.016	33,818	0	122,000
3310076776	CLEVELAND	OH		06/14/2024	8.666	13,243	19,426	158,000
3310076897	BALTIMORE	MD		06/04/2024	8.463	47,718	12,395	225,000
3310076898	BALTIMORE	MD		06/04/2024	8.463	55,598	13,464	255,000
3310076902	BALTIMORE	MD		06/04/2024	8.463	44,788	17,028	223,000
3310077012	REIDSVILLE	NC		06/14/2024	8.141	34,848	9,583	280,000
3300004993	PATERSON	NJ		06/24/2024	9.445	346,950	50,243	1,325,000
3300005015	NORTH BERGEN	NJ		06/24/2024	9.445	232,502	32,035	780,000
3300005031	NAPLES	FL		06/24/2024	9.445	164,013	12,345	610,000
3300005034	VIEW PARK	CA		06/24/2024	9.445	250,976	56,439	1,850,000
3300005056	FORT LAUDERDALE	FL		06/24/2024	9.445	192,400	94,085	1,050,000
3300005058	SAINT PETERSBURG	FL		06/24/2024	9.735	63,131	52,233	489,000

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3300005069	HILLSBOROUGH	NJ		06/24/2024	9.485	140,583	45,465	690,000
3310074237	CUTHBERT	GA		06/14/2024	8.610	18,216	5,148	100,000
3310077685	WEST MILFORD	NJ		06/14/2024	8.771	106,920	20,156	543,000
3310077751	FORT SALONGA	NY		06/14/2024	8.771	278,784	0	1,300,000
3310077912	DETROIT	MI		06/14/2024	9.198	5,544	0	190,000
3310077967	JONESBORO	GA		06/14/2024	9.016	62,271	9,801	260,000
3310078085	PHILADELPHIA	PA		06/14/2024	8.148	73,062	10,098	310,000
3310078090	JACKSONVILLE	FL		06/14/2024	8.981	13,266	14,199	190,000
3300005080	EAST BRUNSWICK	NJ		06/24/2024	9.445	218,038	77,119	1,890,000
3300005107	UNION	NJ		06/24/2024	9.445	144,638	10,887	600,000
3300005108	TRENTON	NJ		06/24/2024	9.610	72,003	5,420	455,000
3300005118	HACKENSACK	NJ		06/24/2024	9.445	186,092	43,561	700,000
3300005129	TAMPA	FL		06/24/2024	9.610	38,300	2,883	315,000
3300005142	PASSAIC	NJ		06/24/2024	9.445	119,856	45,553	500,000
3300005150	JERSEY CITY	NJ		06/24/2024	9.445	50,240	106,156	2,210,000
3310074480	WEST PALM BEACH	FL		06/14/2024	8.148	107,712	21,265	515,000
3310069528	MONROE	NY		06/04/2024	8.491	106,920	363,301	3,300,000
3310069531	MONROE	NY		06/04/2024	8.491	106,920	354,563	3,300,000
3310073676	WINTERGARDEN	FL		06/04/2024	8.666	151,540	0	625,000
3310073701	UPPER NYACK	NY		06/14/2024	8.141	356,044	0	1,340,000
3310073718	MARBLEHEAD	MA		06/04/2024	8.820	359,964	171,527	3,300,000
3310077034	CLEVELAND	OH		06/14/2024	9.359	23,760	8,276	126,000
3310077120	TRENTON	NJ		06/14/2024	8.463	54,054	0	195,000
3310077275	ROOSEVELT	NY		06/14/2024	8.771	132,957	0	675,000
3310077373	GURNEE	IL		06/14/2024	8.666	99,629	33,660	490,000
3310077388	OLD GREENWICH	CT		06/14/2024	8.771	338,580	0	1,960,000
3310077562	KNOXVILLE	TN		06/14/2024	8.771	41,580	31,541	450,000
3310077640	MASTIC	NY		06/14/2024	8.771	104,782	0	478,000
3310077661	TOCCOA	GA		06/14/2024	8.778	8,672	43,164	209,000
3310072442	EAST HAMPTON	NY		03/21/2024	9.275	0	435,490	3,300,000
3310075841	MARION	TX		06/04/2024	8.666	26,611	0	215,000
3310075933	NEDROW	NY		06/14/2024	8.792	18,393	13,389	180,000
3310076021	GLENWOOD	IL		06/04/2024	8.771	61,368	0	260,000
3310076152	MARKHAM	IL		06/14/2024	8.323	24,403	23,730	195,000
3300004960	OLD BROOKVILLE	NY		07/17/2024	9.365	709,792	0	4,508,000
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	8.491	136,441	52,034	1,160,000
3310073488	NORTH BERGEN	NJ		07/19/2024	8.323	192,420	11,926	900,000
3310073574	MEMPHIS	TN		07/29/2024	8.666	33,291	22,844	225,000
3310064079	CAMPTON	NH		07/19/2024	9.296	170,268	121,751	1,480,000
3310065557	HOUSTON	TX		07/29/2024	9.121	33,337	30,831	385,000
3310076095	NORTH PORT	FL		07/29/2024	8.666	65,875	18,934	385,000
3310076098	NORTH PORT	FL		07/29/2024	8.666	66,405	18,751	385,000
3310078286	GAINESVILLE	GA		07/19/2024	8.673	87,213	0	345,000
3310078387	PALM COAST	FL		07/19/2024	8.498	120,859	0	436,000
3310078532	FLINT	MI		07/29/2024	8.771	12,276	0	107,000
3310078649	CAPE CORAL	FL		07/29/2024	8.666	10,692	29,208	530,000
3310078655	CAPE CORAL	FL		07/29/2024	8.673	10,692	91,468	550,000
3310078720	BELMONT	NC		07/29/2024	9.135	50,971	24,400	320,000
3310078721	BELMONT	NC		07/29/2024	9.135	17,582	72,358	410,000
3310070989	NEWPORT NEWS	VA		07/29/2024	8.666	96,012	46,704	916,000
3310074083	LABELLE	FL		07/29/2024	9.135	65,101	25,460	465,000
3310074095	PORT CHARLOTTE	FL		07/29/2024	9.499	26,358	11,456	375,000
3310074099	MILTON	WA		07/29/2024	9.296	96,416	0	2,085,000
3310074116	LABELLE	FL		07/29/2024	9.135	65,920	27,711	465,000
3310074213	BROOKLYN	NY		07/29/2024	8.771	302,940	0	1,225,000

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3310076654	KENNEWICK	WA		07/19/2024	9.135	141,926	0	512,000
3310076658	KENNEWICK	WA		07/19/2024	9.135	141,926	0	512,000
3300005075	SPRING VALLEY	NY		07/17/2024	9.445	537,698	182,850	2,630,000
3300005111	SHORT HILLS	NJ		07/17/2024	9.365	514,054	126,212	2,600,000
3300005114	HAMILTON TOWNSHIP	NJ		07/17/2024	9.445	47,287	0	216,000
3300005127	LAKEWOOD	NJ		07/17/2024	9.365	248,548	169,575	2,490,000
3310072459	PHILADELPHIA	PA		07/29/2024	9.121	31,101	15,699	365,000
3310074964	TOMKINS COVE	NY		07/19/2024	8.141	130,086	0	585,000
3310077672	DAYTON	OH		07/29/2024	8.771	23,508	2,639	115,000
3310077697	LEWES	DE		07/19/2024	8.666	174,471	93,913	1,605,000
3310077878	SAN FRANCISCO	CA		07/19/2024	8.323	633,362	47,956	2,550,000
3310070607	PORTAGE	IN		07/29/2024	8.498	68,765	35,903	440,000
3310070826	GAINESVILLE	GA		07/29/2024	8.666	36,012	38,777	309,000
3310073883	COLUMBUS	GA		07/29/2024	8.617	30,254	1,109	149,000
3310073968	WEST COLUMBIA	SC		07/29/2024	9.289	61,839	18,327	368,000
3310074030	MIDDLETOWN	NY		07/29/2024	8.666	7,168	0	470,000
3310076375	WOODLAND PARK	CO		07/29/2024	8.666	133,254	0	1,365,000
3310076404	LORIS	SC		07/29/2024	9.289	44,839	2,001	320,000
3310076408	LORIS	SC		07/29/2024	9.016	42,601	17,894	335,000
3310076453	LIVINGSTON	NJ		07/19/2024	8.666	163,350	0	1,545,000
3310076481	LORIS	SC		07/29/2024	9.289	45,567	3,406	330,000
3310076507	LORIS	SC		07/29/2024	9.289	41,868	9,742	348,000
3310063572	AUGUSTA	GA		07/19/2024	9.275	67,362	32,751	470,000
3310073014	SAN ANTONIO	TX		07/19/2024	9.366	143,537	81,078	1,100,000
3310073302	CORSICANA	TX		07/29/2024	9.016	3,507	33,394	263,000
3310075781	HOUSTON	TX		07/29/2024	8.666	257,769	96,225	2,826,000
3310075783	ST. LOUIS	MO		07/29/2024	8.666	14,319	0	84,000
3310077935	PARAGOULD	AR		07/29/2024	8.771	7,920	12,178	187,000
3310077953	KEMP	TX		07/29/2024	8.666	177,707	131,940	1,537,000
3310077980	STATHAM	GA		07/19/2024	8.666	121,488	17,389	501,000
3310078041	BIRMINGHAM	AL		07/29/2024	9.016	24,041	10,592	201,000
3310078073	FORKED RIVER	NJ		07/29/2024	8.820	93,258	87,021	1,160,000
3310076335	LAGRANGE	OH		07/29/2024	8.771	12,086	1,580	130,000
3310072327	ROBBINS	IL		07/19/2024	9.716	112,955	25,645	584,000
3310078746	THE BRONX	NY		07/29/2024	9.016	50,221	118,079	890,000
3310079119	SPRING VALLEY	NY		07/19/2024	8.141	110,781	0	999,000
3310079533	NEWARK	NJ		07/19/2024	8.323	100,345	0	690,000
3310079555	BRICK TOWNSHIP	NJ		07/19/2024	8.141	107,375	16,929	475,000
3310079566	RAHWAY	NJ		07/19/2024	8.141	147,906	0	590,000
3310079603	LEVITTOWN	NY		07/19/2024	8.316	155,676	0	986,000
3310079698	ALBUQUERQUE	NM		07/19/2024	8.323	76,230	0	275,000
3310077221	WEST LONG BRANCH	NJ		07/19/2024	8.666	277,754	187,447	2,700,000
3310077502	PHILADELPHIA	PA		07/29/2024	8.673	114,598	43,698	585,000
3300005162	NEWBURGH	NY		07/17/2024	9.445	120,641	0	650,000
3300005177	CHATHAM	NJ		07/17/2024	9.365	233,820	67,927	1,950,000
3300005193	LAWRENCE	NY		07/17/2024	9.365	484,500	0	4,500,000
3300005197	JERSEY CITY	NJ		07/17/2024	9.365	132,705	0	650,000
3310071854	BALTIMORE	MD		07/29/2024	8.491	18,647	11,482	180,000
3310071917	BELLEVUE	WA		07/19/2024	8.673	527,947	65,974	3,850,000
3310071990	ATLANTA	GA		07/29/2024	8.785	66,482	21,998	423,000
3310072148	PORT CHARLOTTE	FL		07/29/2024	8.673	86,589	58,671	791,000
3310074307	NORWICH	CT		07/29/2024	9.135	57,608	19,572	430,000
3310074317	OCALA	FL		07/29/2024	9.016	3,960	2,809	163,000
3310074351	COMMERCIAL	NJ		07/19/2024	8.323	46,629	0	320,000
3310074493	MONTICELLO	NY		07/29/2024	8.666	121,709	0	450,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300004688	SPRING VALLEY	NY		07/17/2024	9.365	895,598	384,451	4,980,000
3310076753	SUMMIT	NJ		07/19/2024	8.666	267,300	82,912	1,565,000
3310076806	NEW HAVEN	CT		07/19/2024	8.148	111,929	0	475,000
3310076812	CHATHAM	NJ		07/19/2024	8.666	248,737	119,691	1,900,000
3310063470	PHILADELPHIA	PA		08/19/2024	8.673	31,977	5,301	430,000
3310082733	MASTIC BEACH	NY		08/26/2024	8.771	85,892	18,216	580,000
3310074950	SANTA ROSA	CA		08/19/2024	9.156	45,624	7,240	1,610,000
3310077134	LIVINGSTON	TX		08/19/2024	8.666	20,303	41,471	400,000
3310077214	CAPE CORAL	FL		08/19/2024	9.289	28,304	85,947	886,000
3310077243	NORTH PT	FL		08/19/2024	8.666	91,695	0	448,000
3310071457	HOUSTON	TX		08/26/2024	9.121	340,135	76,704	2,020,000
3310074181	HOUSTON	TX		08/19/2024	8.666	312,771	406,504	3,000,000
3310076519	EUSTIS	FL		08/26/2024	8.981	18,818	45,102	278,000
3310070231	LEHIGH ACRES	FL		08/19/2024	8.498	61,707	54,458	550,000
3310075576	WELLESLEY	MA		08/26/2024	9.296	836,833	88,605	4,400,000
3310075682	WINSTON-SALEM	NC		08/26/2024	9.289	4,396	44,428	293,000
3310079021	LEXINGTON	NC		08/19/2024	9.289	49,929	13,093	238,000
3310079022	LEXINGTON	NC		08/19/2024	9.289	49,746	13,277	238,000
3310079107	RANDLEMAN	NC		08/19/2024	9.289	49,116	30,927	311,000
3310079108	RANDLEMAN	NC		08/19/2024	9.289	77,597	0	310,000
3310079133	CAPE CORAL	FL		08/26/2024	8.498	81,451	18,307	430,000
3310079134	NORTH PORT	FL		08/26/2024	8.498	80,156	22,474	387,000
3310079135	PALM BAY	FL		08/26/2024	8.498	89,193	0	325,000
3310081177	COMPTON	CA		08/26/2024	8.841	216,414	0	731,000
3310081182	WILDWOOD	NJ		08/26/2024	8.771	57,701	8,324	245,000
3310081202	PHILADELPHIA	PA		08/26/2024	9.016	56,826	0	205,000
3310081224	PHILADELPHIA	PA		08/26/2024	8.862	52,626	5,796	280,000
3310081230	WEATHERFORD	TX		08/26/2024	9.128	112,042	54,478	733,000
3310081233	NEW LONDON	CT		08/26/2024	8.323	67,716	0	329,000
3310081245	SMITHS STATION	AL		08/26/2024	8.925	22,176	30,304	335,000
3310081340	CAPE CORAL	FL		08/19/2024	9.016	117,810	0	490,000
3310078356	LEXINGTON	NC		08/19/2024	9.289	49,929	13,093	238,000
3310078371	NORTH PORT	FL		08/26/2024	8.498	75,859	10,547	372,000
3310078467	MEMPHIS	TN		08/26/2024	8.841	38,840	20,768	275,000
3310078501	SACRAMENTO	CA		08/26/2024	8.316	80,784	45,936	485,000
3310078519	CHATTANOOGA	TN		08/19/2024	9.296	22,125	58,748	417,000
3310078525	RIVERDALE	GA		08/26/2024	8.617	84,823	0	306,000
3310080186	MILWAUKEE	WI		08/26/2024	8.771	11,880	20,668	160,000
3310080214	SACRAMENTO	CA		08/19/2024	8.316	124,740	0	1,500,000
3310080249	OVERLAND PARK	KS		08/26/2024	9.366	40,392	0	528,000
3310080335	HOLTSVILLE	NY		08/26/2024	8.603	89,100	0	548,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673	550,236	58,131	3,550,000
3310080359	LIVINGSTON	NJ		08/19/2024	8.666	185,625	119,946	1,735,000
3310080396	LIVINGSTON	NJ		08/19/2024	8.666	184,437	0	1,735,000
3310080444	ZION	IL		08/19/2024	8.498	30,294	10,138	180,000
3310076224	HOUSTON	TX		08/19/2024	9.289	51,179	49,759	445,000
3310077295	ORLANDO	FL		08/19/2024	8.666	68,002	54,152	765,000
3310077482	WEST PALM BEACH	FL		08/19/2024	8.666	15,875	14,099	436,000
3310077485	WEST PALM BEACH	FL		08/19/2024	8.666	23,190	34,590	436,000
3310077488	FLORHAM PARK	NJ		08/19/2024	9.289	159,253	59,322	1,975,000
3310079137	PHILADELPHIA	PA		08/26/2024	8.666	40,945	44,456	700,000
3310079162	POUGHKEEPSIE	NY		08/26/2024	8.148	65,338	24,752	325,000
3310079196	CLOVER	SC		08/26/2024	9.289	77,763	41,053	575,000
3310079214	IRWIN	PA		08/26/2024	8.463	81,972	3,762	380,000
3310079231	LEHIGH ACRES	FL		08/26/2024	9.296	63,630	47,646	415,000

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	2	3					Additional	
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3310079236	WATERVILLE	NY		08/19/2024	9.016	30,888	5,386	180,000
3310079323	LIVINGSTON	NJ		08/19/2024	8.666	297,000	105,336	2,170,000
3310079381	DAYTON	TX		08/19/2024	9.289	59,097	127,593	1,062,000
3310082278	BRIDGEPORT	CT		08/19/2024	8.771	141,570	0	900,000
3310082342	TRENTON	NJ		08/26/2024	8.148	61,677	0	235,000
3310082354	GREENWICH	CT		08/26/2024	8.771	472,377	10,742	2,175,000
3310082356	NORFOLK	VA		08/19/2024	8.771	35,343	0	288,000
3310082439	WEST MILFORD	NJ		08/19/2024	8.771	148,896	11,880	580,000
3310082506	CORPUS CHRISTI	TX		08/26/2024	8.771	211,114	23,699	862,000
3310082625	AURORA	IL		08/26/2024	8.659	60,984	0	230,000
3310082728	CLEVELAND HEIGHTS	OH		08/26/2024	9.359	37,303	0	140,000
3310077940	WILLIS	TX		08/26/2024	8.666	13,822	65,477	385,000
3310079642	MONTCLAIR	NJ		08/26/2024	9.016	292,759	17,408	1,210,000
3310079646	MIAMI GARDENS	FL		08/19/2024	9.289	33,333	0	660,000
3310079703	BROOKHAVEN	GA		08/19/2024	9.289	166,319	22,510	1,724,000
3310079746	WESTBURY	NY		08/19/2024	8.141	179,230	86,011	1,650,000
3310079780	BROOKLYN	NY		08/19/2024	8.820	411,840	0	5,000,000
3310079808	GREENLAWN	NY		08/26/2024	8.771	256,073	0	1,180,000
3310079817	MASSAPEQUA	NY		08/26/2024	8.435	186,041	0	790,000
3310075942	KNOXVILLE	TN		08/26/2024	8.666	83,866	0	705,000
3310076091	NASHVILLE	TN		08/19/2024	8.673	76,564	47,878	690,000
3310077694	MABANK	TX		08/26/2024	9.016	23,176	41,941	288,000
3310077696	GREENVILLE	TX		08/26/2024	9.016	15,665	47,099	232,000
3310081398	ATLANTA	GA		08/19/2024	8.771	56,331	9,227	260,000
3310081483	DETROIT	MI		08/19/2024	8.666	16,563	6,168	109,000
3310081499	ORANGEBURG	SC		08/19/2024	8.771	15,840	0	148,000
3310081560	JAMAICA	NY		08/26/2024	8.148	178,200	0	760,000
3310081565	OVERLAND PARK	KS		08/26/2024	9.366	72,072	0	260,000
3310081578	CAPRON	VA		08/26/2024	9.016	26,136	3,247	380,000
3310081629	SAVANNAH	GA		08/26/2024	8.148	160,202	0	600,000
3310081646	FLOSSMOOR	IL		08/26/2024	8.638	95,347	6,623	390,000
3310081814	SALEM	NJ		08/26/2024	8.771	32,729	0	134,000
3310081829	ST. PETERSBURG	FL		08/26/2024	8.771	216,533	11,488	950,000
3310081851	JOHNSON CITY	NY		08/26/2024	8.925	41,303	0	150,000
3310081869	SPARTANBURG	SC		08/19/2024	8.673	11,583	0	171,000
3310081939	DELRAN	NJ		08/26/2024	8.141	95,337	7,722	375,000
3310081963	VILLA PARK	IL		08/26/2024	8.141	74,844	35,640	430,000
3310081981	BROOKLYN	NY		08/19/2024	8.925	644,688	8,316	2,750,000
3310081985	TRENTON	NJ		08/19/2024	9.086	40,986	0	235,000
3310079505	WINTER HAVEN	FL		08/19/2024	8.610	16,178	0	215,000
3310079515	BOERNE	TX		08/19/2024	9.702	192,148	94,941	2,300,000
3310079623	LORIS	SC		08/19/2024	9.289	10,692	24,070	260,000
3310079629	EVANSVILLE	IN		08/26/2024	9.016	10,372	10,301	164,000
3310081697	DETROIT	MI		08/26/2024	8.771	23,592	14,919	213,000
3310081711	GRANVILLE	NY		08/26/2024	9.016	13,979	13,464	99,000
3310081715	CAMBRIA HEIGHTS	NY		08/26/2024	8.442	163,555	12,286	815,000
3310081727	FLORISSANT	MO		08/26/2024	9.359	46,175	6,544	222,000
3310081741	TRENTON	NJ		08/26/2024	8.771	67,637	0	244,000
3310081742	SOMERVILLE	NJ		08/26/2024	8.141	218,295	0	840,000
3310081745	IRVINGTON	NJ		08/26/2024	8.771	96,228	17,028	420,000
3310081807	GAINESVILLE	GA		08/19/2024	8.498	105,613	12,523	512,000
3310076834	PHILADELPHIA	PA		08/26/2024	8.323	64,530	25,132	365,000
3310076869	LOOMIS	CA		08/19/2024	8.316	261,518	43,481	2,260,000
3310076882	NEW PROVIDENCE	NJ		08/26/2024	8.666	245,025	142,675	2,540,000
3310078729	BALTIMORE	MD		08/26/2024	8.141	38,610	24,156	322,000

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	2	3					Additional	
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3310078792	MIAMI	FL		08/19/2024	8.841	98,944	0	518,000
3310078794	MIAMI	FL		08/19/2024	8.841	96,683	0	515,000
3310078930	MOUNT HOLLY	NC		08/19/2024	8.841	51,521	24,214	340,000
3310079018	ATLANTA	GA		08/19/2024	9.296	105,060	43,607	680,000
3310080832	MASTIC	NY		08/26/2024	8.771	122,958	18,216	561,000
3310080841	ORLANDO	FL		08/26/2024	8.771	66,528	0	518,800
3310080842	SOUTH ORANGE	NJ		08/19/2024	9.051	219,354	10,009	1,200,000
3310080866	BRADENTON	FL		08/26/2024	8.141	153,371	9,207	775,000
3310080913	SCRANTON	PA		08/26/2024	8.771	73,062	40,475	540,000
3310080958	LIVINGSTON	NJ		08/19/2024	8.666	285,120	145,728	2,050,000
3310080996	MILWAUKEE	WI		08/26/2024	9.016	11,880	0	176,000
3310081026	HEMPSTEAD	NY		08/26/2024	8.771	195,485	0	878,000
3300005048	BROOKLYN	NY		08/01/2024	9.225	146,803	0	560,000
3300005112	STAMFORD	CT		08/01/2024	9.225	663,910	185,370	3,300,000
3310068609	ELKTON	MD		08/26/2024	8.841	15,040	28,769	836,000
3310078094	LINDEN	NJ		08/26/2024	8.323	193,347	0	725,000
3310078140	WASHINGTON	IN		08/26/2024	9.016	26,928	0	114,000
3310078224	MINERAL	VA		08/26/2024	9.289	57,184	62,410	490,000
3300005199	BROOKLYN	NY		08/01/2024	9.250	920,792	154,556	5,100,000
3300005209	MONROE	NY		08/01/2024	9.225	146,803	0	915,000
3300005250	PATERSON	NJ		08/01/2024	9.375	87,791	0	410,000
3310076660	GREENSBORO	GA		08/26/2024	9.135	15,088	118,224	980,000
3310076717	GREENSBORO	GA		08/19/2024	9.296	105,703	111,846	880,500
3310076805	WEST PALM BEACH	FL		08/19/2024	8.841	17,804	60,557	605,000
3310078545	LIVINGSTON	NJ		08/19/2024	8.666	169,290	0	1,780,000
3310078555	HOUSTON	TX		08/19/2024	9.289	28,443	87,989	1,336,000
3310078579	CAMANO ISLAND	WA		08/19/2024	9.289	136,027	39,546	750,000
3310078597	SPRINGFIELD	MO		08/19/2024	8.771	43,281	6,490	180,000
3310078680	ASHBURNHAM	MA		08/26/2024	8.785	78,108	0	430,000
3310080458	LAGO VISTA	TX		08/19/2024	8.841	107,597	0	421,000
3310080521	ORRICK	MO		08/19/2024	8.771	23,206	0	90,000
3310080649	WINTER PARK	FL		08/19/2024	8.666	179,051	0	4,946,000
3310080663	GREENSBORO	GA		08/26/2024	9.135	23,760	101,220	866,500
3310080677	ORANGE	CT		08/26/2024	8.771	115,830	12,963	500,000
3310080734	KEYSTONE HEIGHTS	FL		08/26/2024	9.289	33,194	22,057	330,000
3310080752	RANCHO CUCAMONGA	CA		08/19/2024	7.940	255,539	0	1,000,000
3310079906	ROMEOVILLE	IL		08/26/2024	8.526	56,835	10,930	328,000
3310079953	CAPE CORAL	FL		08/19/2024	8.673	10,692	53,501	615,000
3310079955	CAPE CORAL	FL		08/19/2024	8.673	9,504	31,384	615,000
3310079983	LAUREL RUN	PA		08/19/2024	8.610	61,261	0	261,000
3310079998	VINELAND	NJ		08/26/2024	8.771	73,056	8,316	302,000
3310080029	BALTIMORE	MD		08/19/2024	8.764	30,859	24,710	268,000
3310080049	MEDFORD	NY		08/26/2024	8.428	151,213	0	545,500
3310080153	GREENVILLE	SC		08/26/2024	9.135	133,353	31,912	1,900,000
3310081988	CLEVELAND	OH		08/19/2024	9.121	36,876	6,970	164,000
3310081991	OPA-LOCKA	FL		08/26/2024	8.610	106,029	26,928	480,000
3310082038	CHICAGO	IL		08/26/2024	8.617	14,647	0	310,000
3310082107	SOUTH DAYTONA	FL		08/26/2024	8.673	74,640	5,748	290,000
3310082157	GRAND RAPIDS	MI		08/26/2024	8.771	67,716	0	253,000
3310082229	FELTON	CA		08/26/2024	8.428	150,714	28,971	660,000
3310082245	WEISER	ID		08/19/2024	8.771	44,352	14,959	276,000
3310082271	VILLA PARK	IL		08/26/2024	8.638	75,878	4,752	420,000
3300005156	GARDEN CITY	NY		08/01/2024	9.325	327,522	0	2,375,000
3300005191	WAINSCOTT	NY		08/01/2024	9.225	658,436	197,095	5,500,000
3300005192	WAINSCOTT	NY		08/01/2024	9.225	658,484	202,376	5,500,000

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3300005196	JERSEY CITY	NJ		08/01/2024	9.225	163,228	0	570,000
3310080798	CHICAGO	IL		08/19/2024	8.666	79,783	0	345,000
3310081521	SOUTHAMPTON	NY		09/03/2024	8.771	281,556	0	1,127,000
3310081554	NEW PALTZ	NY		09/26/2024	8.981	23,760	212,107	2,100,000
3310081619	LEHIGH ACRES	FL		09/18/2024	9.366	38,422	27,625	300,000
3310082558	NEWARK	NJ		09/18/2024	8.771	85,536	102,960	720,000
3310082569	MANVILLE	NJ		09/26/2024	8.771	87,754	0	470,000
3310082583	WASHINGTON	DC		09/18/2024	8.323	210,276	24,470	850,000
3310082637	KNOXVILLE	TN		09/26/2024	9.289	22,718	85,080	860,000
3310082662	CONSHOHOCKEN	PA		09/03/2024	8.771	124,542	0	540,000
3310082667	MIAMI	FL		09/18/2024	8.771	156,974	18,996	700,000
3310082694	DOWNEY	CA		09/26/2024	8.428	283,536	0	1,135,000
3310083631	MICHIGAN CITY	IN		09/26/2024	8.666	19,800	0	275,000
3310083646	IRVINGTON	NJ		09/10/2024	8.771	98,010	22,711	440,000
3310083690	HIGHLAND PARK	NJ		09/26/2024	8.771	138,283	4,451	740,000
3310083716	HAMDEN	CT		09/10/2024	8.771	77,755	0	340,000
3310083739	BROOKLYN	NY		09/26/2024	8.148	297,693	60,281	2,100,000
3310083747	FORT WORTH	TX		09/18/2024	9.289	83,160	0	1,430,000
3310083771	KNOXVILLE	TN		09/18/2024	9.289	86,437	138,583	1,160,000
3310083788	PARK FOREST	IL		09/18/2024	9.086	10,738	5,630	165,000
3310074893	PEEKSKILL	NY		09/10/2024	8.141	209,286	0	755,000
3310075053	WOODBURY	NY		09/10/2024	8.141	409,860	0	2,000,000
3310076967	CARTHAGE	NY		09/26/2024	9.016	30,730	0	130,000
3310077007	ANCHORAGE	AK		09/18/2024	9.191	89,938	46,786	675,000
3310078388	PALM BAY	FL		09/10/2024	8.498	92,308	0	333,000
3310078457	RIDGEFIELD	CT		09/26/2024	8.771	301,950	16,830	1,350,000
3310078468	MEMPHIS	TN		09/10/2024	8.841	37,934	19,937	280,000
3310078481	KNOXVILLE	TN		09/10/2024	9.296	59,775	0	258,000
3310078491	CENTRAL ISLIP	NY		09/03/2024	8.778	142,560	0	607,000
3310079632	PERTH AMBOY	NJ		09/03/2024	8.141	129,730	7,088	480,000
3310079783	UTICA	NY		09/26/2024	9.016	37,026	2,772	240,000
3310081005	OAKLAND	CA		09/03/2024	8.673	176,695	9,488	750,000
3310081014	CHICAGO	IL		09/03/2024	8.771	57,915	3,960	315,000
3310081033	PALM COAST	FL		09/10/2024	8.498	108,108	0	390,000
3310081034	PALM BAY	FL		09/10/2024	8.498	71,637	27,380	360,000
3310081035	PALM COAST	FL		09/03/2024	8.498	64,369	47,775	413,000
3310081036	NORTH PORT	FL		09/10/2024	8.498	67,540	34,853	465,000
3310081037	NORTH PORT	FL		09/03/2024	8.498	70,436	16,875	465,000
3310082089	NYACK	NY		09/18/2024	8.141	214,998	0	1,050,000
3310082097	WINDHAM	CT		09/03/2024	8.897	54,014	6,781	252,000
3310082125	CAPE MAY COURT HOUSE	NJ		09/03/2024	8.323	213,736	34,259	835,000
3310083416	SANFORD	FL		09/10/2024	8.771	91,060	8,633	360,000
3310083437	DAPHNE	AL		09/26/2024	9.016	33,106	8,559	478,000
3310083459	ST. PETERSBURG	FL		09/18/2024	9.296	106,920	1,188	1,694,000
3310083467	PLAINFIELD	NJ		09/26/2024	9.359	123,552	12,160	572,000
3310083470	CENTRAL ISLIP	NY		09/18/2024	8.771	165,726	0	693,500
3310083495	MARSHFIELD	MA		09/18/2024	8.771	146,005	9,801	826,000
3310083523	CLEVELAND	OH		09/18/2024	9.016	30,096	14,157	205,000
3310083609	EDISON	NJ		09/18/2024	9.296	208,098	47,916	1,642,000
3310066927	BRONX	NY		09/18/2024	8.771	127,908	1,802	715,000
3300005198	BROOKLYN	NY		09/04/2024	9.005	1,027,199	77,316	6,500,000
3300005235	HILLSIDE	NJ		09/04/2024	9.005	126,107	22,198	475,000
3300005243	FORT LEE	NJ		09/04/2024	9.080	753,101	132,419	5,575,000
3300005254	CRANFORD	NJ		09/04/2024	8.930	216,776	83,129	1,250,000
3300005256	BROOKLYN	NY		09/04/2024	9.005	907,658	159,744	4,750,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005285	LIVINGSTON	NJ		09/04/2024	8.880	300,811	22,642	1,300,000
3310069239	DRIGGS	ID		09/18/2024	9.296	24,255	76,062	1,620,000
3310069240	DRIGGS	ID		09/18/2024	9.296	24,255	76,776	1,620,000
3310072310	FREEPORT	NY		09/10/2024	8.771	159,667	0	580,000
3310072947	HOLLYWOOD	FL		09/18/2024	8.148	109,692	0	420,000
3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	8.666	554	41,430	337,000
3310076563	LEHIGH ACRES	FL		09/03/2024	9.289	34,048	0	400,000
3310071904	RIDGEFIELD	CT		09/03/2024	8.617	14,932	0	600,000
3310070891	SAN CLEMENTE	CA		09/18/2024	8.673	178,200	0	2,250,000
3310071086	STOW	MA		09/18/2024	9.016	119,473	20,810	785,000
3310073584	WESTPORT	CT		09/26/2024	9.135	261,360	118,019	3,700,000
3310073635	NAPLES	FL		09/26/2024	9.135	16,806	36,519	2,020,000
3310078062	SARATOGA SPRINGS	NY		09/03/2024	8.666	110,484	0	589,000
3310078076	IRVINGTON	NJ		09/26/2024	8.771	98,046	0	437,000
3310079426	UNIONDALE	NY		09/03/2024	8.428	142,560	0	715,000
3310077700	GUN BARREL CITY	TX		09/26/2024	9.016	21,624	0	288,000
3310077759	RIVERSIDE	CA		09/18/2024	8.428	138,996	16,305	570,000
3310077948	UPPER MARLBORO	MD		09/03/2024	8.666	97,796	0	460,000
3310076129	SCRANTON	PA		09/26/2024	9.086	35,640	21,788	255,000
3310077389	CHATTANOOGA	TN		09/03/2024	9.296	33,514	64,420	575,000
3310078617	WELLFORD	SC		09/10/2024	8.666	38,892	70,998	478,000
3310078706	MICHIGAN CITY	IN		09/03/2024	8.666	3,960	22,143	400,000
3310078711	CINCINNATI	OH		09/03/2024	8.141	4,950	13,669	485,000
3310078249	SHORT HILLS	NJ		09/10/2024	8.666	534,600	43,006	3,650,000
3310078299	DETROIT	MI		09/26/2024	8.323	65,029	7,722	500,000
3310079541	MONONGAHELA	PA		09/03/2024	8.666	33,807	57,370	800,000
3310080849	RANCHO MIRAGE	CA		09/18/2024	8.736	224,928	28,041	1,600,000
3310080901	BRONX	NY		09/03/2024	8.771	346,926	41,115	1,450,000
3310080975	LEHIGH ACRES	FL		09/03/2024	9.702	52,617	31,456	385,000
3310080680	JACKSON	NJ		09/26/2024	9.016	320,760	39,600	1,415,000
3310080698	HILLSDALE	MI		09/26/2024	8.141	15,840	4,942	225,000
3310080718	MIDDLETOWN	OH		09/18/2024	8.925	11,880	6,930	141,000
3310081785	SAN ANTONIO	TX		09/10/2024	9.016	69,696	1,909	342,000
3310081826	CHICAGO	IL		09/18/2024	8.323	73,908	5,940	325,000
3310081849	HAMILTON	OH		09/03/2024	8.974	23,330	0	165,000
3310079140	LEHIGH ACRES	FL		09/03/2024	9.135	3,564	47,024	302,000
3310079163	BAY SHORE	NY		09/03/2024	8.428	167,864	0	690,000
3310080563	LOS ANGELES	CA		09/18/2024	8.428	437,580	66,726	2,700,000
3310080594	CONCORD	NC		09/18/2024	9.289	30,777	36,503	290,000
3310080604	CAMANO ISLAND	WA		09/18/2024	9.289	102,615	73,703	750,000
3310080643	LOS ANGELES	CA		09/26/2024	8.498	431,843	221,613	4,230,000
3310080676	SOUTH ORANGE	NJ		09/03/2024	9.016	85,617	34,283	1,490,000
3310077590	CAPE CORAL	FL		09/03/2024	9.289	10,692	0	415,000
3310077593	CAPE CORAL	FL		09/03/2024	8.666	38,801	49,101	430,000
3310077597	CAPE CORAL	FL		09/18/2024	9.289	47,807	20,055	383,000
3310077598	CAPE CORAL	FL		09/18/2024	9.289	35,151	54,916	383,000
3310078767	SHORT HILLS	NJ		09/26/2024	8.666	452,925	0	3,930,000
3310078903	EAST HAMPTON	NY		09/18/2024	8.666	156,370	324,541	3,750,000
3310080072	BEACON	NY		09/18/2024	8.148	150,757	0	595,000
3310080135	BRENTWOOD	NY		09/26/2024	8.603	158,202	0	668,000
3310080143	ST. AUGUSTINE	FL		09/03/2024	9.289	53,460	0	775,000
3310081272	KNOXVILLE	TN		09/26/2024	9.289	17,239	65,103	580,000
3310073521	MONROE	NY		09/18/2024	8.491	166,320	48,078	3,300,000
3310081887	FARMINGDALE	NY		09/10/2024	8.302	160,380	0	667,000
3310081918	STOCKHOLM	NJ		09/18/2024	8.771	65,934	0	375,000

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3310081961	ALBRIGHTSVILLE	PA		09/03/2024	8.771	18,238	20,079	203,000
3310083173	HOLLYWOOD	FL		09/03/2024	8.498	208,458	20,495	819,000
3310083208	FORT LAUDERDALE	FL		09/18/2024	8.771	139,016	0	610,000
3310083256	MIAMI	FL		09/10/2024	8.323	256,608	16,909	1,100,000
3310083342	SUMMIT	NJ		09/18/2024	8.666	221,265	0	1,650,000
3310083344	LIVINGSTON	NJ		09/18/2024	8.666	193,050	114,939	1,760,000
3310083346	PHILADELPHIA	PA		09/10/2024	8.778	20,428	14,929	310,000
3310083354	LOS ANGELES	CA		09/18/2024	8.428	526,779	18,513	2,625,000
3310083402	IRVING	TX		09/18/2024	8.925	60,588	23,760	317,000
3310082879	RAHWAY	NJ		09/18/2024	8.141	179,507	8,078	685,000
3310082880	BAY SHORE	NY		09/03/2024	8.925	341,946	0	1,727,000
3310082906	VALLEY STREAM	NY		09/26/2024	8.428	151,470	0	672,500
3310082963	ORLANDO	FL		09/26/2024	9.289	41,580	0	826,000
3310083035	ROSEDALE	MD		09/26/2024	9.366	18,782	0	500,000
3310083037	ROSEDALE	MD		09/26/2024	9.366	18,782	0	500,000
3310083098	INDIANAPOLIS	IN		09/26/2024	9.135	21,769	43,697	371,000
3310083103	CHICAGO	IL		09/18/2024	8.498	75,913	23,087	370,000
3310081655	WEST ORANGE	NJ		09/03/2024	8.771	134,838	35,806	815,000
3310082706	NEW ORLEANS	LA		09/18/2024	8.498	53,155	39,266	348,000
3310082758	MEMPHIS	TN		09/03/2024	8.771	38,432	28,096	240,000
3310082789	CLEVELAND	OH		09/26/2024	9.016	17,741	0	130,000
3310082795	TERRE HAUTE	IN		09/26/2024	8.323	20,592	18,384	164,000
3310082818	BRIGHTWATERS	NY		09/18/2024	8.610	165,548	39,402	781,000
3310082852	MOUNT VERNON	NY		09/26/2024	8.771	163,944	25,740	730,000
3310071345	WAIANAE	HI		09/03/2024	8.666	178,200	0	1,470,000
3310071347	SPOTSWOOD	NJ		09/18/2024	8.652	38,847	41,004	775,000
3310080230	THOMASVILLE	NC		09/18/2024	9.289	28,065	24,219	191,500
3310080274	ENDICOTT	NY		09/10/2024	8.316	73,627	23,427	495,000
3310080366	HEMPSTEAD	NY		09/18/2024	8.673	47,520	66,588	995,000
3310081352	BALTIMORE	MD		09/18/2024	8.463	74,052	18,612	350,000
3310081355	BALTIMORE	MD		09/18/2024	8.463	86,170	0	395,000
3310081358	SEBRING	FL		09/03/2024	9.191	60,588	0	272,000
3310081359	BALTIMORE	MD		09/18/2024	8.463	86,170	0	410,000
3310081374	BROWN MILLS	NJ		09/18/2024	8.141	64,152	0	270,000
3310081379	PHILADELPHIA	PA		09/03/2024	9.016	49,005	20,552	312,000
3310081481	CAPE CORAL	FL		09/03/2024	8.666	16,632	42,892	600,000
3310082331	THE BRONX	NY		09/18/2024	9.002	231,660	0	950,000
3310082365	PANAMA CITY BEACH	FL		09/26/2024	9.016	201,623	20,486	860,000
3310083852	BROOKLYN	NY		09/18/2024	8.771	199,584	0	820,000
3310083957	MABANK	TX		09/26/2024	8.666	35,599	167,709	1,093,000
3310084027	LEVITTOWN	NY		09/18/2024	8.771	182,160	0	770,000
3310084029	LIVINGSTON	NJ		09/18/2024	8.666	222,750	106,920	2,120,000
3310084056	PHILADELPHIA	PA		09/18/2024	8.771	81,675	8,118	430,000
3310084132	COLUMBIA	SC		09/10/2024	8.981	18,275	16,315	125,000
3310084224	CASSELBERRY	FL		09/18/2024	8.771	117,608	0	515,000
3310084245	WEST COLUMBIA	SC		09/18/2024	8.981	25,254	0	150,000
3310077017	JACKSONVILLE	FL		09/10/2024	8.666	73,389	0	445,000
3310077048	DURHAM	NC		09/03/2024	9.702	13,860	0	518,900
3310077649	ORANGE	TX		09/10/2024	9.289	32,924	19,058	245,000
3310077699	GUN BARREL CITY	TX		09/03/2024	9.016	21,937	39,213	288,000
3310082441	BILLINGS	MT		09/26/2024	9.016	69,300	0	440,000
3310082469	GARY	IN		09/26/2024	9.016	23,760	1,782	230,000
3310082470	HUNTINGTON STATION	NY		09/18/2024	8.316	144,952	2,756	630,000
3310082487	CHICAGO	IL		09/18/2024	9.016	60,192	0	450,000
3310082490	MONTICELLO	NY		09/26/2024	9.191	110,880	0	450,000

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3310082519	CHICAGO	IL		09/18/2024	8.981	46,444	0	767,000
3310084322	CONCORD	NC		09/18/2024	8.771	52,272	0	330,000
3310084445	KINGSTON	NY		09/26/2024	8.925	69,498	19,800	480,000
3310084464	BALDWIN	NY		09/10/2024	8.771	204,930	0	770,000
3310084481	WEST HEMPSTEAD	NY		09/26/2024	8.498	165,726	28,888	750,000
3310084588	OAKLAND	CA		09/10/2024	8.736	157,410	38,610	900,000
3310084649	ISLIP	NY		09/10/2024	8.603	165,993	0	655,000
3310079792	ROME	NY		09/03/2024	9.016	77,953	0	450,000
3310079841	BRIDGEWATER	MA		09/18/2024	8.771	164,791	66,763	1,000,000
3310079011	BALTIMORE	MD		09/18/2024	8.925	41,377	19,425	272,000
3310079015	SPARTANBURG	SC		09/03/2024	8.666	7,145	18,621	375,000
3310079106	THE BRONX	NY		09/03/2024	8.302	185,684	0	895,000
3310080370	AMSTERDAM	NY		09/26/2024	9.016	16,078	0	160,000
3310080437	PHILADELPHIA	PA		09/10/2024	8.778	34,024	12,094	315,000
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	8.666	143,055	5,031	1,650,000
3310080517	NANTICOKE	PA		09/26/2024	9.016	16,632	0	95,000
3310081038	PALM COAST	FL		09/10/2024	8.498	23,253	88,804	419,000
3310081051	TENAFLY	NJ		09/18/2024	8.771	270,864	11,804	1,427,000
3310081055	AMARILLO	TX		09/03/2024	8.666	52,391	0	189,000
3310081105	BRONX	NY		09/03/2024	8.771	231,660	0	850,000
3310081115	TRENTON	NJ		09/26/2024	8.148	104,782	15,119	500,000
3310081153	BROOKLYN	NY		09/26/2024	8.771	353,430	83,853	1,995,000
3310081181	PHILADELPHIA	PA		09/10/2024	8.778	27,807	3,291	315,000
3310082126	INDIANAPOLIS	IN		09/10/2024	8.771	33,205	21,701	200,000
3310082130	LLOYD	NY		09/03/2024	8.771	85,536	596	415,000
3310082198	PHILADELPHIA	PA		09/03/2024	8.841	131,274	23,760	587,000
3310082223	PALM SPRINGS	CA		09/18/2024	7.690	248,688	22,651	1,300,000
3310082228	FAIRFIELD	CT		09/26/2024	8.771	139,352	39,518	1,600,000
3310082231	DETROIT	MI		09/26/2024	9.016	20,790	20,419	245,000
3310079754	BOILING SPRINGS	SC		10/03/2024	8.141	217,166	0	920,000
3310080937	CRESSKILL	NJ		10/03/2024	8.148	775,974	0	4,130,000
3310084498	LAGO VISTA	TX		10/03/2024	8.841	97,578	0	399,000
3310084523	BECKLEY	WV		10/03/2024	8.666	13,761	0	148,000
3310084572	YAPHANK	NY		10/10/2024	8.603	108,702	0	540,000
3310084577	OCEANTOWNSHIP	NJ		10/10/2024	8.771	71,280	0	365,000
3310084624	MAYWOOD	IL		10/03/2024	9.016	84,204	0	400,000
3310085955	DETROIT	MI		10/10/2024	8.666	61,538	0	222,000
3310085956	BROOKLYN	NY		10/31/2024	8.610	227,740	0	930,000
3310085957	ADDISON	IL		10/10/2024	7.700	102,366	0	375,000
3310085958	OAK PARK	IL		10/10/2024	7.700	103,887	0	600,000
3310085981	FRANKLIN	NJ		10/23/2024	9.016	40,392	0	270,000
3310085983	CLEVELAND	OH		10/31/2024	9.016	63,245	0	280,000
3310085989	DIX HILLS	NY		10/23/2024	8.771	267,498	0	940,000
3310086000	ELMONT	NY		10/31/2024	8.435	182,833	0	745,000
3300005146	ATLANTIC CITY	NJ		10/09/2024	8.830	160,321	0	600,000
3300005187	SPRING VALLEY	NY		10/09/2024	8.855	447,484	0	2,920,000
3310088376	PHILADELPHIA	PA		10/31/2024	8.687	32,468	0	235,000
3310088995	BUSHKILL	PA		10/31/2024	8.645	71,211	0	345,000
3310078817	CALABASH	NC		10/23/2024	9.289	33,840	0	770,000
3310078860	BROOKLYN	NY		10/10/2024	8.617	162,162	0	645,000
3310078912	CALABASH	NC		10/23/2024	9.289	33,840	0	770,000
3310082665	JACKSONVILLE	FL		10/03/2024	9.016	76,705	0	315,000
3310083829	LEHIGH ACRES	FL		10/03/2024	9.289	66,609	0	305,000
3310083830	LEHIGH ACRES	FL		10/31/2024	9.289	65,496	0	305,000
3310083881	CAPE CORAL	FL		10/03/2024	8.771	82,746	0	590,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310083887	CAPE CORAL	FL		10/03/2024	8.771	83,869	0	590,000
3310076703	HOUSTON	TX		10/03/2024	9.289	92,872	0	690,000
3310085493	CAPE CORAL	FL		10/31/2024	8.673	10,217	0	580,000
3310085533	MCDONOUGH	GA		10/03/2024	8.148	74,131	0	390,000
3310085537	ECORSE	MI		10/10/2024	9.016	12,648	0	135,000
3310085546	TOLEDO	OH		10/10/2024	8.148	26,611	0	300,000
3310085584	SALISBURY	NC		10/03/2024	8.778	71,280	0	415,000
3310085591	FERNDALE	MI		10/23/2024	8.771	45,184	0	163,000
3310085600	SAN ANTONIO	TX		10/10/2024	8.771	44,233	0	264,000
3310085626	JACKSONVILLE	FL		10/10/2024	8.771	32,187	0	148,000
3310070123	PHILADELPHIA	PA		10/23/2024	9.275	49,698	0	775,000
3310079251	CHICAGO	IL		10/03/2024	8.666	14,464	0	315,000
3310079267	SHEFFIELD	AL		10/10/2024	8.141	30,294	0	173,000
3310079321	MIAMI	OK		10/03/2024	9.016	17,986	0	115,000
3310079373	VENICE	CA		10/03/2024	8.673	609,682	0	4,350,000
3310080548	MIAMI	FL		10/31/2024	9.289	80,833	0	870,000
3310080670	MABANK	TX		10/23/2024	9.289	34,823	0	554,000
3310087073	CHICAGO	IL		10/31/2024	8.498	67,082	0	242,000
3310087083	CHESTER	SC		10/31/2024	8.645	44,380	0	235,000
3310087116	ATHENS	GA		10/31/2024	8.498	81,273	0	806,000
3310087170	RICHTON PARK	IL		10/31/2024	8.323	50,846	0	205,000
3310087217	SILVER SPRING	MD		10/10/2024	8.428	190,674	0	1,300,000
3310087292	EDGEWOOD	MD		10/31/2024	8.428	65,320	0	240,000
3310087368	LITHIA SPRINGS	GA		10/23/2024	7.950	83,754	0	330,000
3310087399	GENEVA	IL		10/31/2024	7.940	127,885	0	490,000
3310080765	STEUBENVILLE	OH		10/03/2024	9.016	11,458	0	135,000
3310080833	PLAINFIELD	NJ		10/03/2024	8.323	181,457	0	675,000
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323	168,696	0	2,300,000
3310082979	CONROE	TX		10/31/2024	9.359	66,284	0	365,000
3310082981	CONROE	TX		10/31/2024	9.149	64,728	0	365,000
3310083034	PHILADELPHIA	PA		10/10/2024	8.925	23,760	0	310,000
3310083072	CENTER MORICHES	NY		10/03/2024	8.946	98,673	0	810,000
3310083073	CENTER MORICHES	NY		10/03/2024	8.946	108,978	0	805,000
3310083083	PARKER	CO		10/23/2024	9.702	75,386	0	773,000
3310084268	CAPE CORAL	FL		10/31/2024	8.673	12,355	0	605,000
3310084293	REGO PARK	NY		10/10/2024	8.141	222,750	0	1,215,000
3310084366	WINSTON-SALEM	NC		10/23/2024	9.289	59,943	0	319,000
3310084373	KINGS MOUNTAIN	NC		10/03/2024	8.841	268,049	0	1,008,000
3310084398	SHIRLEY	NY		10/10/2024	8.148	100,879	0	420,000
3310081719	JERSEY CITY	NJ		10/10/2024	8.666	360,595	0	2,730,000
3310076973	PHILADELPHIA	PA		10/10/2024	8.323	72,389	0	350,000
3310082390	STAATSBURG	NY		10/23/2024	9.009	115,447	0	1,670,000
3310082399	TRENTON	NJ		10/03/2024	8.463	33,462	0	135,000
3310082401	WAXHAW	NC		10/23/2024	9.289	27,312	0	1,635,000
3310082404	MINERAL WELLS	TX		10/31/2024	9.128	37,887	0	330,000
3310082406	SAINT ALBANS	NY		10/03/2024	8.148	171,072	0	750,000
3310083395	DEERFIELD BEACH	FL		10/10/2024	8.141	194,832	0	1,070,000
3310069255	PORT CHARLOTTE	FL		10/03/2024	8.799	38,132	0	780,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016	23,781	0	245,000
3310085908	INDIANAPOLIS	IN		10/10/2024	8.925	37,772	0	260,000
3310085917	HOUSTON	TX		10/31/2024	8.834	21,780	0	349,000
3310085918	HOUSTON	TX		10/31/2024	8.869	21,780	0	349,000
3310085919	HOUSTON	TX		10/31/2024	8.834	21,780	0	349,000
3310085921	HOUSTON	TX		10/31/2024	8.834	21,780	0	349,000
3310085922	HOUSTON	TX		10/31/2024	8.834	21,780	0	349,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310085923	HOUSTON	TX		10/31/2024	8.834	21,780	0	349,000
3310085946	PHILADELPHIA	PA		10/10/2024	8.771	49,757	0	210,000
3310087745	SAN CLEMENTE	CA		10/23/2024	8.295	285,120	0	1,260,000
3310087762	UNIONDALE	NY		10/31/2024	8.113	161,594	0	660,000
3310087796	DETROIT	MI		10/31/2024	8.645	22,216	0	223,000
3310087810	EAST MCKEESPORT	PA		10/23/2024	8.645	41,184	0	170,000
3310087873	PHILADELPHIA	PA		10/31/2024	8.435	26,249	0	395,000
3310087881	CHICAGO	IL		10/31/2024	7.950	35,527	0	320,000
3310087899	PORT CHESTER	NY		10/31/2024	8.582	321,750	0	1,250,000
3310088364	MOUNT HOLLY	NJ		10/31/2024	8.855	72,706	0	275,000
3310071230	BRADLEY BEACH	NJ		10/23/2024	8.778	207,852	0	1,250,000
3310082646	LAKEWOOD	NJ		10/10/2024	8.820	139,343	0	1,200,000
3310082648	LAKEWOOD	NJ		10/10/2024	8.820	134,838	0	1,200,000
3310082651	LAKEWOOD	NJ		10/10/2024	8.820	134,838	0	1,200,000
3310083704	DETROIT	MI		10/03/2024	8.610	18,632	0	167,000
3310083713	CANTON	OH		10/03/2024	8.771	11,484	0	125,000
3310083750	NEW ORLEANS	LA		10/31/2024	9.289	58,218	0	330,000
3310083772	LEHIGH ACRES	FL		10/31/2024	8.666	54,065	0	305,000
3310079529	PHILADELPHIA	PA		10/03/2024	8.148	41,393	0	275,000
3310080706	MONTICELLO	NY		10/03/2024	8.617	46,728	0	250,000
3310084808	WILLIAMSTOWN	NJ		10/03/2024	8.141	159,311	0	600,000
3310084828	MIAMI	FL		10/10/2024	8.610	114,404	0	572,000
3310084831	DIGHTON	MA		10/03/2024	8.666	123,426	0	517,000
3310084838	ALEXANDER CITY	AL		10/03/2024	9.016	25,339	0	150,000
3310084843	LEHIGH ACRES	FL		10/31/2024	8.666	47,240	0	288,000
3310084865	FORT MYERS	FL		10/03/2024	9.289	17,820	0	500,000
3310084899	SEMINOLE	FL		10/03/2024	9.016	102,437	0	520,000
3310084915	JACKSONVILLE	FL		10/10/2024	8.771	74,844	0	430,000
3310076699	HOUSTON	TX		10/03/2024	9.289	92,239	0	690,000
3310076182	BAYONNE CITY	NJ		10/31/2024	9.296	39,501	0	1,055,000
3310085055	HARRISBURG	PA		10/03/2024	8.141	24,502	0	125,000
3310085101	DETROIT	MI		10/23/2024	8.981	12,640	0	94,000
3310085163	DETROIT	MI		10/03/2024	8.981	93,159	0	510,000
3310085178	LOXAHATCHEE	FL		10/10/2024	8.946	174,931	0	1,111,000
3310085273	SOUTH BEND	IN		10/03/2024	8.925	21,344	0	104,000
3310085425	DALLAS	TX		10/23/2024	9.289	87,675	0	350,000
3310085429	LITHONIA	GA		10/23/2024	8.666	69,300	0	260,000
3310085486	SNELLVILLE	GA		10/23/2024	8.666	130,197	0	610,000
3310086876	STATEN ISLAND	NY		10/10/2024	8.673	185,114	0	715,000
3310086912	ELMWOOD PARK	IL		10/10/2024	7.700	83,754	0	465,000
3310086914	STATEN ISLAND	NY		10/10/2024	8.673	177,558	0	730,000
3310086919	FRANKLIN PARK	IL		10/10/2024	8.498	62,410	0	365,000
3310086969	HEMPSTEAD	NY		10/23/2024	8.253	156,816	0	650,000
3310087022	SKANEATELES	NY		10/31/2024	8.981	596,008	0	4,945,000
3310087042	STERLING	CO		10/31/2024	8.645	38,788	0	227,500
3310087071	OCEANPORT	NJ		10/31/2024	8.673	579,419	0	3,460,000
3310086413	HOUSTON	TX		10/23/2024	8.148	323,621	0	2,275,000
3310086428	CLEVELAND	OH		10/23/2024	9.191	60,489	0	220,000
3310086439	OLD FORGE	PA		10/31/2024	8.708	33,908	0	245,000
3310086450	LAKE MARY	FL		10/31/2024	8.582	312,620	0	1,240,000
3310086475	SEYMOUR	IN		10/31/2024	9.023	20,028	0	159,000
3310086499	CARTERSVILLE	GA		10/31/2024	8.323	133,056	0	480,000
3310086574	BRONX	NY		10/31/2024	8.666	304,920	0	1,100,000
3310086596	LONGMONT	CO		10/10/2024	7.940	159,390	0	580,000
3310079899	PHILADELPHIA	PA		10/03/2024	9.086	3,960	0	825,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310082568	LAKEWOOD	NJ		10/10/2024	8.820	139,342	0	1,200,000
3310083620	WOODRUFF	SC		10/23/2024	8.771	13,405	0	200,000
3310083669	THE BRONX	NY		10/03/2024	9.002	207,900	0	700,000
3310083684	EAST CHICAGO	IN		10/03/2024	9.016	10,274	0	270,000
3310080429	MIAMI	FL		10/03/2024	9.492	250,973	0	2,700,000
3310081363	JERSEY CITY	NJ		10/31/2024	8.981	117,527	0	1,985,000
3310081365	JERSEY CITY	NJ		10/31/2024	8.981	117,527	0	2,045,000
3310081008	BIRMINGHAM	AL		10/03/2024	8.771	21,735	0	150,000
3310084919	CARLSBAD	CA		10/03/2024	8.428	407,682	0	1,550,000
3310084953	DECATUR	IL		10/10/2024	8.666	29,699	0	110,000
3310084957	PHILADELPHIA	PA		10/23/2024	8.841	64,859	0	550,000
3310084973	DECATUR	IL		10/10/2024	8.666	19,206	0	105,000
3310084993	CENTEREACH	NY		10/03/2024	8.603	162,023	0	595,000
3310085008	KAILUA KONA	HI		10/10/2024	8.148	332,640	0	1,200,000
3310085017	SANTA ROSA BEACH	FL		10/31/2024	9.702	11,029	0	545,000
3310085032	NORTH DINWIDDIE	VA		10/03/2024	8.673	53,856	0	255,000
3310086621	WILMINGTON	DE		10/31/2024	8.582	64,746	0	230,000
3310086642	INDIANAPOLIS	IN		10/31/2024	8.624	44,740	0	255,000
3310086667	HAMPTON	CT		10/31/2024	8.267	79,745	0	405,000
3310086692	PHILADELPHIA	PA		10/10/2024	8.645	90,328	0	400,000
3310082262	CAPE CORAL	FL		10/03/2024	8.666	108,585	0	1,475,000
3310082327	LEHIGH ACRES	FL		10/03/2024	9.289	74,181	0	1,080,000
3310074311	SCRANTON	PA		10/03/2024	8.771	65,166	0	379,000
3310081934	NEWARK	NJ		10/23/2024	8.666	137,174	0	800,000
3310081937	NEWARK	NJ		10/23/2024	8.666	140,758	0	800,000
3310082800	TAVARES	FL		10/31/2024	9.289	118,627	0	488,000
3310086755	HONOLULU	HI		10/31/2024	7.950	433,357	0	1,625,000
3310086791	KENNER	LA		10/10/2024	8.743	63,507	0	255,000
3310086802	NEPTUNE CITY	NJ		10/23/2024	7.700	141,372	0	740,000
3310086825	BRICK	NJ		10/31/2024	8.428	163,845	0	585,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105	63,324	0	455,000
3300005270	MIAMI	FL		10/09/2024	8.680	303,975	0	4,800,000
3310083195	MINERAL WELLS	TX		10/31/2024	9.128	35,583	0	355,000
3310083222	SACRAMENTO	CA		10/31/2024	8.666	111,180	0	1,480,000
3310084717	COLUMBUS	OH		10/10/2024	8.659	43,481	0	211,000
3310084726	WORTON	MD		10/03/2024	9.016	62,964	0	230,000
3310084732	SAN ANTONIO	TX		10/10/2024	8.666	39,917	0	153,000
3310084755	NORTH BABYLON	NY		10/10/2024	8.302	164,300	0	653,000
3310084769	MUNDELEIN	IL		10/10/2024	8.498	90,920	0	330,000
3310084775	BALTIMORE	MD		10/03/2024	9.366	22,572	0	550,000
3310077833	MYRTLE BEACH	SC		10/03/2024	9.404	74,227	0	755,000
3310079020	DETROIT	MI		10/10/2024	9.016	69,696	0	400,000
3310084035	FOLEY	AL		10/03/2024	8.666	127,512	0	460,000
3310084137	HOUSTON	TX		10/23/2024	8.743	58,625	0	305,000
3310084158	ARLINGTON	MA		10/03/2024	8.771	309,649	0	1,420,000
3310084213	AKRON	OH		10/03/2024	8.148	18,119	0	290,000
3310084778	BALTIMORE	MD		10/03/2024	9.366	20,196	0	550,000
3310086053	ENGLEWOOD	FL		10/31/2024	8.666	78,408	0	525,000
3310086061	PHILADELPHIA	PA		10/23/2024	8.771	38,412	0	590,000
3310086105	MELROSE PARK	IL		10/10/2024	8.666	71,221	0	325,000
3310086130	DALLAS	TX		10/23/2024	8.820	63,872	0	814,000
3310086140	ACWORTH	GA		10/31/2024	9.261	305,009	0	2,151,000
3310086149	BAY SHORE	NY		10/10/2024	8.918	67,320	0	558,000
3310086154	CHICAGO	IL		10/10/2024	8.743	74,753	0	305,000
3310086346	WINTER PARK	FL		10/31/2024	8.666	219,523	0	3,750,000

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3310080296	NEW HARTFORD	NY		10/23/2024	8.785	99,159	0	470,000
3310085630	BROWNS MILLS	NJ		10/10/2024	8.771	81,279	0	345,000
3310085646	CAPE CORAL	FL		10/31/2024	8.666	10,217	0	580,000
3310085668	ANCHORAGE	AK		10/23/2024	9.191	55,371	0	790,000
3310085689	PORT JEFFERSON STATI	NY		10/10/2024	8.428	108,702	0	600,000
3310085700	EUCLID	OH		10/10/2024	8.323	28,908	0	150,000
3310085714	MILWAUKEE	WI		10/10/2024	8.771	38,329	0	145,000
3310085716	BERTRAM	TX		10/31/2024	8.841	110,294	0	558,000
3310085849	ALTO	GA		10/31/2024	8.666	85,530	0	310,000
3310087427	EAST ORANGE	NJ		10/23/2024	8.428	154,935	0	755,000
3310087438	CAPE CORAL	FL		10/31/2024	8.673	10,692	0	515,000
3310087476	HAMMOND	IN		10/31/2024	8.666	33,264	0	280,000
3310087576	FRANKLIN	IN		10/31/2024	8.428	60,192	0	220,000
3310087605	DETROIT	MI		10/31/2024	8.743	26,433	0	360,000
3310087622	CLEVELAND	OH		10/23/2024	8.673	71,668	0	280,000
3310087624	CHICAGO	IL		10/31/2024	8.498	62,440	0	250,000
3310087718	CORAM	NY		10/31/2024	8.428	126,720	0	670,000
3310081305	AIKEN	SC		10/31/2024	9.289	22,224	0	205,000
3310082194	PETERSHAM	MA		10/03/2024	8.771	34,056	0	441,000
3300005296	NEWARK	NJ		10/09/2024	8.755	357,706	0	1,125,000
3300005307	WESTFIELD	NJ		10/09/2024	8.830	197,434	0	1,375,000
3300005319	FAYETTEVILLE	NC		10/09/2024	8.680	165,215	0	640,000
3300005325	ORANGE	NJ		10/09/2024	8.755	132,462	0	575,000
3300005336	ROSELLE PARK	NJ		10/09/2024	8.680	112,549	0	585,000
3300005354	NORWALK	CT		10/09/2024	8.755	215,748	0	660,000
3300005356	TRENTON	NJ		10/09/2024	8.730	71,706	0	212,500
3300005393	NEWARK	NJ		10/09/2024	8.355	140,553	0	525,000
3300005408	BROOKLYN	NY		10/09/2024	8.555	1,029,175	0	5,550,000
3300005421	LOS ANGELES	CA		10/09/2024	8.335	376,553	0	1,440,000
3310083099	LIVINGSTON	NJ		10/03/2024	8.666	246,807	0	1,840,000
3310083136	HAMMOND	IN		10/03/2024	8.659	37,692	0	262,000
3310083177	BIRMINGHAM	AL		10/03/2024	8.617	21,780	0	175,000
3310083178	SCOTCH PLAINS	NJ		10/03/2024	8.498	245,916	0	1,500,000
3310083191	CHICAGO	IL		10/03/2024	9.016	5,851	0	288,000
3310075939	HOUSTON	TX		11/21/2024	9.016	393,225	0	2,031,000
3310087814	GLENDALE	NY		11/21/2024	8.253	213,840	0	950,000
3310087838	LAKELAND	FL		11/21/2024	8.428	48,114	0	260,000
3310087914	MORRISTOWN	NJ		11/14/2024	8.428	221,931	0	1,150,000
3310087007	PASADENA	CA		11/14/2024	8.295	338,580	0	1,350,000
3310090086	ELMHURST	NY		11/21/2024	8.582	255,468	0	1,603,000
3310090124	DIX HILLS	NY		11/21/2024	8.435	288,684	0	2,205,000
3310090146	BLUFFTON	SC		11/21/2024	8.428	154,926	0	583,000
3310085719	DELRAY BEACH	FL		11/14/2024	8.323	181,764	0	780,000
3310085727	AKRON	OH		11/21/2024	8.771	21,978	0	101,000
3310085801	MANALAPAN	NJ		11/14/2024	8.666	59,994	0	955,000
3310082119	MONROE	NY		11/14/2024	8.141	106,920	0	500,000
3310086805	IRVINGTON	NJ		11/21/2024	8.428	157,337	0	643,000
3310084658	BROOKLYN	NY		11/14/2024	8.141	475,200	0	4,320,000
3310083432	DETROIT	MI		11/14/2024	9.086	16,335	0	115,000
3310089355	MUNDELEIN	IL		11/14/2024	8.323	74,567	0	328,000
3310089383	BRENTWOOD	NY		11/21/2024	8.428	154,321	0	600,000
3310089555	METAIRIE	LA		11/14/2024	8.743	47,203	0	219,000
3310089592	BROOKLYN	NY		11/21/2024	8.673	190,080	0	865,000
3310089680	PHILADELPHIA	PA		11/21/2024	8.428	84,150	0	665,000
3310089704	PLAINFIELD	NJ		11/21/2024	8.428	213,840	0	1,012,000

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3310089706	MILFORD	PA		11/21/2024	8.673	49,282	0	250,000
3310089738	CHICAGO	IL		11/21/2024	8.673	152,064	0	810,000
3310087670	HEMPSTEAD	NY		11/14/2024	8.428	47,520	0	975,000
3310087739	CANTON	OH		11/14/2024	8.841	25,175	0	130,000
3310088049	JOHNSTON	RI		11/14/2024	8.666	69,003	0	290,000
3310088052	HUNTERSVILLE	NC		11/21/2024	9.366	37,343	0	375,000
3310088089	CENTER MORICHES	NY		11/21/2024	8.953	98,470	0	910,000
3310088121	RIO RANCHO	NM		11/14/2024	8.148	76,721	0	287,000
3310088159	EDISON	NJ		11/14/2024	9.296	104,544	0	1,075,000
3310088209	PHILADELPHIA	PA		11/21/2024	8.428	32,818	0	205,000
3310088352	OAKLAND PARK	FL		11/14/2024	8.498	170,016	0	620,000
3310088363	WATERBURY	CT		11/21/2024	7.950	99,891	0	420,000
3300005288	NEW YORK	NY		11/06/2024	8.720	2,364,167	0	11,300,000
3310085388	WASHINGTON TOWNSHIP	NJ		11/21/2024	8.771	78,408	0	381,000
3310085456	BROOKLYN	NY		11/21/2024	8.771	335,898	0	1,300,000
3310085497	MEBANE	NC		11/21/2024	9.296	95,899	0	771,000
3310085115	ST. PETERSBURG	FL		11/14/2024	9.289	52,640	0	790,000
3310089087	ISELIN	NJ		11/21/2024	8.582	213,840	0	945,000
3310089173	PHILADELPHIA	PA		11/14/2024	8.428	54,895	0	225,000
3310089274	VALRICO	FL		11/21/2024	8.428	145,243	0	645,000
3310089275	METAIRIE	LA		11/21/2024	8.666	126,661	0	475,000
3310089321	LANSING	IL		11/21/2024	8.428	39,204	0	240,000
3310089331	MASTIC	NY		11/21/2024	8.428	165,726	0	645,000
3310089336	CARMEL	IN		11/21/2024	8.743	147,490	0	638,000
3310089344	THE BRONX	NY		11/21/2024	8.582	194,238	0	729,000
3310086649	COTO DE CAZA	CA		11/14/2024	8.330	596,822	0	2,300,000
3310086694	HAMMOND	IN		11/14/2024	7.700	31,680	0	234,000
3310086750	SUSSEX	NJ		11/21/2024	8.498	39,998	0	625,000
3310086790	PHILADELPHIA	PA		11/14/2024	8.148	198,752	0	803,000
3310086515	MILLVILLE	NJ		11/21/2024	8.078	35,640	0	175,000
3310086535	JERSEY CITY	NJ		11/21/2024	7.700	268,322	0	1,140,000
3310086585	CHARLOTTE	NC		11/14/2024	8.498	160,696	0	2,510,000
3310086205	LEHIGH ACRES	FL		11/21/2024	9.289	62,385	0	310,000
3310086339	INDIANAPOLIS	IN		11/14/2024	8.666	48,343	0	240,000
3310086443	NORTH BELLMORE	NY		11/21/2024	9.023	156,281	0	690,000
3310087142	DETROIT	MI		11/21/2024	7.760	33,762	0	147,000
3310087313	BELLPORT	NY		11/21/2024	8.666	33,386	0	585,000
3310087328	EAST PATCHOGUE	NY		11/21/2024	8.666	23,017	0	585,000
3310087343	BELLPORT	NY		11/21/2024	8.666	33,386	0	585,000
3310087395	CHARLOTTE	NC		11/14/2024	8.498	183,546	0	725,000
3310087463	SHIRLEY	NY		11/21/2024	8.253	160,380	0	610,000
3310087521	CHICAGO	IL		11/21/2024	8.638	42,466	0	295,000
3310088457	DETROIT	MI		11/14/2024	8.666	73,745	0	322,000
3310088474	ALBANY	NY		11/21/2024	7.920	26,730	0	185,000
3310088481	PHILADELPHIA	PA		11/21/2024	8.680	57,972	0	345,000
3310088533	CHICAGO	IL		11/21/2024	8.148	170,973	0	1,600,000
3310088607	HOUSTON	TX		11/14/2024	7.700	151,114	0	530,000
3310088623	BOISE	ID		11/21/2024	7.950	163,944	0	675,000
3300005326	MIDDLESEX	NJ		11/06/2024	8.845	113,046	0	490,000
3300005334	MELVILLE	NY		11/06/2024	8.665	146,960	0	1,300,000
3300005355	HICKSVILLE	NY		11/06/2024	8.840	218,624	0	797,500
3300005385	SAINT SIMONS ISLAND	GA		11/06/2024	8.720	248,693	0	1,425,000
3310083936	BROOKLYN	NY		11/21/2024	8.673	302,940	0	1,450,000
3310080954	POUGHKEEPSIE	NY		11/21/2024	8.141	511,434	0	2,045,000
3310088931	LEHIGH ACRES	FL		11/14/2024	8.666	46,118	0	310,000

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3310088972	TROY	NY		11/21/2024	8.435	43,635	0	207,000
3310088989	LODI	NJ		11/21/2024	8.743	53,460	0	195,000
3310089010	JOHNSTOWN	PA		11/21/2024	8.582	19,008	0	133,500
3310089011	DENVER	CO		11/21/2024	8.428	217,087	0	1,000,000
3310089046	ROSEVILLE	CA		11/21/2024	7.200	67,320	0	435,000
3310089048	SAINT PETERSBURG	FL		11/14/2024	9.289	73,656	0	1,023,000
3310088652	LAWRENCEVILLE	GA		11/14/2024	7.700	97,297	0	350,000
3310088660	SAINT ALBANS	NY		11/21/2024	8.428	192,456	0	715,000
3310088788	LINDENWOLD	NJ		11/14/2024	8.645	83,897	0	340,000
3310088809	CHICAGO	IL		11/14/2024	8.498	61,351	0	550,000
3310088835	PHILADELPHIA	PA		11/21/2024	8.673	22,239	0	225,000
3310088886	WEST BABYLON	NY		11/21/2024	8.253	128,700	0	615,000
3310088911	PHILADELPHIA	PA		11/21/2024	8.428	42,075	0	204,000
3310088929	LEHIGH ACRES	FL		11/14/2024	8.666	51,423	0	290,000
3310084815	WEST SENECA	NY		11/21/2024	8.596	74,844	0	370,000
3300005400	NEW WINDSOR	NY		11/06/2024	8.920	124,144	0	490,000
3300005405	CROTON ON HUDSON	NY		11/06/2024	8.845	296,369	0	1,100,000
3300005406	CROTON ON HUDSON	NY		11/06/2024	8.845	349,516	0	1,200,000
3300005414	NEWBURGH	NY		11/06/2024	8.920	124,415	0	440,000
3300005418	DAVENPORT	FL		11/06/2024	8.845	277,650	0	1,840,000
3300005419	ROSSVILLE	GA		11/06/2024	9.520	56,084	0	240,000
3300005425	DAVENPORT	FL		11/06/2024	8.845	277,650	0	1,840,000
3300005431	LYNDHURST	NJ		11/06/2024	8.665	189,156	0	750,000
3300005466	BLOOMFIELD	NJ		11/06/2024	8.665	198,077	0	825,000
3310082239	ASHEVILLE	NC		11/21/2024	8.666	55,806	0	1,010,000
3310082265	NEW CANAAN	CT		11/21/2024	9.296	366,952	0	3,550,000
3310080820	CHICAGO	IL		11/14/2024	8.141	162,805	0	1,125,000
3310091030	DAUBERVILLE	PA		12/19/2024	8.743	26,075	0	245,000
3310091052	NEWFOUNDLAND	PA		12/05/2024	8.582	18,877	0	200,000
3310091092	MILWAUKEE	WI		12/12/2024	8.428	26,928	0	145,000
3310091104	TEANECK	NJ		12/05/2024	8.428	150,480	0	751,000
3310091137	NORTH MYRTLE BEACH	SC		12/19/2024	8.582	224,532	0	810,000
3310091150	MILWAUKEE	WI		12/30/2024	8.428	42,768	0	255,000
3310091202	ALBUQUERQUE	NM		12/19/2024	7.700	61,063	0	285,000
3310091245	BRENTWOOD	NY		12/19/2024	8.470	174,280	0	706,000
3310085495	GRANBURY	TX		12/19/2024	8.981	34,639	0	250,000
3310089978	COLUMBIA	SC		12/12/2024	8.673	19,800	0	148,000
3310089992	TRUSSVILLE	AL		12/19/2024	8.743	148,995	0	575,000
3310090000	WINSTON-SALEM	NC		12/19/2024	8.666	14,079	0	239,400
3310090001	WINSTON-SALEM	NC		12/19/2024	8.666	8,859	0	202,800
3310090005	NEWARK	NJ		12/05/2024	8.106	127,413	0	840,000
3310090020	LOS ANGELES	CA		12/05/2024	8.295	219,186	0	860,000
3310090030	SPARTANBURG	SC		12/19/2024	7.700	58,379	0	1,000,000
3310090032	POMPANO BEACH	FL		12/19/2024	7.940	70,785	0	275,000
3310088913	DETROIT	MI		12/05/2024	8.743	50,153	0	500,000
3310088919	LEHIGH ACRES	FL		12/12/2024	9.569	24,762	0	525,000
3310088974	ATLANTA	GA		12/12/2024	8.743	55,440	0	298,000
3310077546	FARMINGVILLE	NY		12/12/2024	8.253	167,508	0	630,000
3310080588	BELMONT	NC		12/12/2024	9.289	29,700	0	852,000
3310090827	HOLLAND	MI		12/19/2024	8.428	44,287	0	317,000
3310090831	PHILADELPHIA	PA		12/12/2024	8.414	32,789	0	215,000
3310090834	WOODRIDGE	NY		12/12/2024	8.743	46,332	0	280,000
3310090836	PHILADELPHIA	PA		12/19/2024	8.414	20,047	0	150,000
3310090837	ZANESVILLE	OH		12/19/2024	8.582	48,114	0	245,000
3310090855	ROMEOVILLE	IL		12/19/2024	8.323	79,655	0	310,000

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3310090862	GLENWOOD	IL		12/19/2024	8.428	21,780	0	150,000
3310090903	SAN DIEGO	CA		12/19/2024	8.323	356,400	0	1,400,000
3310089712	DETROIT	MI		12/19/2024	8.666	13,860	0	132,000
3310089716	MIAMI	FL		12/30/2024	8.141	62,370	0	300,000
3310089770	CHARLOTTE	NC		12/12/2024	9.625	35,640	0	725,000
3310089777	RANDALLSTOWN	MD		12/19/2024	8.666	62,014	0	350,000
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	8.638	151,470	0	680,000
3310089797	NEW WINDSOR	NY		12/12/2024	7.730	52,272	0	365,000
3310089828	CHICAGO	IL		12/12/2024	8.666	50,982	0	240,000
3310091564	ST LOUIS	MO		12/19/2024	8.582	17,820	0	152,000
3310091583	GARDEN CITY	NY		12/12/2024	8.428	201,722	0	855,000
3310091609	SARASOTA	FL		12/19/2024	8.470	105,435	0	545,000
3310091631	LINDEN	NJ		12/19/2024	7.700	194,594	0	850,000
3310091632	LAWRENCE	MA		12/12/2024	8.582	167,508	0	604,000
3310091658	POCONO LAKE	PA		12/12/2024	8.673	41,669	0	300,000
3310091677	ELLENWOOD	GA		12/19/2024	7.950	40,630	0	175,000
3310091682	KENNER	LA		12/05/2024	8.743	27,296	0	247,000
3310080910	HIGH POINT	NC		12/05/2024	9.289	25,070	0	210,000
3310086631	HOUSTON	TX		12/12/2024	8.666	39,617	0	390,000
3310089846	JAMESTOWN	NY		12/05/2024	8.428	11,246	0	178,000
3310089874	TOLEDO	OH		12/12/2024	8.428	63,400	0	277,000
3310089927	HAMILTON	NJ		12/12/2024	8.645	58,291	0	441,000
3310089931	WINTER PARK	FL		12/19/2024	9.296	94,466	0	1,500,000
3310089938	CAPE CORAL	FL		12/05/2024	8.673	10,217	0	565,000
3310089939	CAPE CORAL	FL		12/05/2024	8.673	10,692	0	577,000
3310089947	EAST BRUNSWICK	NJ		12/19/2024	8.582	124,071	0	620,000
3310089958	LOS ANGELES	CA		12/30/2024	7.940	231,660	0	850,000
3310090525	BROOKLYN	NY		12/12/2024	8.428	337,757	0	1,560,000
3310090526	SELDEN	NY		12/12/2024	8.253	149,688	0	623,000
3310090529	MASSAPEQUA	NY		12/19/2024	8.253	190,674	0	826,000
3310090535	PLANTATION	FL		12/19/2024	7.700	63,439	0	275,000
3310090578	CAPE CORAL	FL		12/19/2024	8.673	10,692	0	470,000
3310090581	WEST MILFORD	NJ		12/05/2024	8.428	130,086	0	815,000
3310090649	IRVINGTON	NJ		12/12/2024	7.920	101,574	0	581,000
3310090677	DETROIT	MI		12/12/2024	8.470	17,127	0	125,000
3300005492	MIAMI	FL		12/18/2024	8.595	36,362	0	500,000
3300005505	WESTFIELD	NJ		12/18/2024	8.595	324,376	0	1,850,000
3300005516	HOLMDEL	NJ		12/18/2024	8.595	170,456	0	2,250,000
3300005519	FLORHAM PARK	NJ		12/18/2024	8.595	262,195	0	1,060,000
3300005526	TRENTON	NJ		12/18/2024	8.685	52,088	0	220,000
3300005528	CLARK	NJ		12/18/2024	8.595	159,687	0	975,000
3300005530	NEW PROVIDENCE	NJ		12/18/2024	8.595	272,559	0	1,525,000
3300005561	MILFORD	CT		12/18/2024	8.595	113,683	0	485,000
3300005571	SYOSSET	NY		12/18/2024	8.810	365,064	0	6,600,000
3300005589	LAKE WORTH	FL		12/18/2024	8.595	112,060	0	525,000
3310087991	CENTER MORICHES	NY		12/05/2024	8.953	142,808	0	893,000
3310090680	BALTIMORE	MD		12/19/2024	8.323	18,760	0	185,000
3310090716	PHILADELPHIA	PA		12/12/2024	8.666	20,689	0	315,000
3310090728	DECATUR	GA		12/05/2024	8.582	28,215	0	150,000
3310090730	JERSEY CITY	NJ		12/19/2024	8.645	199,287	0	1,240,000
3310090754	PHILADELPHIA	PA		12/12/2024	8.841	27,989	0	300,000
3310090792	DALLAS	GA		12/12/2024	7.950	66,825	0	295,000
3310090809	COTTONWOOD SHORES	TX		12/19/2024	8.841	15,140	0	295,000
3310090811	COTTONWOOD SHORES	TX		12/19/2024	8.841	14,939	0	295,000
3310091693	SMITHTOWN	NY		12/12/2024	8.407	207,900	0	750,000

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3310091704	QUEENS	NY		12/12/2024	7.940	160,380	0	735,000
3310091767	NORTH BELLMORE	NY		12/19/2024	8.743	237,006	0	1,495,000
3310091824	BALTIMORE	MD		12/19/2024	8.638	26,730	0	142,000
3310091844	POMONA	NY		12/19/2024	7.700	177,844	0	900,000
3310091865	NEWARK	NJ		12/19/2024	7.920	89,813	0	455,000
3310091900	METAIRIE	LA		12/19/2024	8.743	39,204	0	263,000
3310091920	COMMACK	NY		12/19/2024	8.428	160,380	0	620,000
3310089127	COUNTRYSIDE	IL		12/12/2024	8.428	76,626	0	405,000
3310089150	ALVA	FL		12/12/2024	8.666	22,041	0	290,000
3310089152	LEHIGH ACRES	FL		12/19/2024	8.666	22,869	0	290,000
3310089158	ALVA	FL		12/05/2024	8.666	23,645	0	290,000
3310089180	LEHIGH ACRES	FL		12/05/2024	8.666	35,222	0	378,000
3310089273	CAPE CORAL	FL		12/19/2024	8.673	9,860	0	520,000
3310092039	HILLSIDE	NJ		12/19/2024	8.428	199,030	0	788,000
3310092114	CHICAGO	IL		12/19/2024	7.940	146,520	0	740,000
3310082610	UTICA	NY		12/05/2024	9.016	13,306	0	98,000
3310081083	PENSACOLA	FL		12/05/2024	8.946	41,493	0	386,000
3310080209	GREENVILLE	SC		12/30/2024	8.841	119,156	0	2,800,000
3310083691	LAKEWOOD	NJ		12/12/2024	8.981	35,640	0	2,700,000
3310087014	BRADENTON	FL		12/05/2024	8.491	35,323	0	141,000
3310087064	NEW ORLEANS	LA		12/05/2024	9.499	33,460	0	235,000
3310090037	CLIFTON FORGE	VA		12/19/2024	8.428	8,316	0	106,000
3310090043	WEST BLOOMFIELD TOWN	MI		12/05/2024	8.582	83,754	0	445,000
3310090078	BALTIMORE	MD		12/05/2024	8.148	57,737	0	377,000
3310090085	CALUMET CITY	IL		12/19/2024	8.666	26,532	0	175,000
3310090088	PHILADELPHIA	PA		12/05/2024	8.323	73,418	0	320,000
3310090101	GRIFFITH	IN		12/05/2024	8.666	77,220	0	300,000
3310090109	TRENTON	NJ		12/05/2024	8.855	58,430	0	225,000
3310090904	CHICAGO	IL		12/19/2024	7.940	44,870	0	350,000
3310090922	RICHTON PARK	IL		12/12/2024	8.323	44,479	0	195,000
3310090933	FLOWERY BRANCH	GA		12/19/2024	8.666	79,002	0	1,255,000
3310090939	CAPE CORAL	FL		12/19/2024	8.666	8,176	0	385,000
3310090942	MORICHES	NY		12/12/2024	8.946	93,555	0	1,100,000
3310090943	HIXSON	TN		12/19/2024	9.296	11,405	0	510,000
3310090997	WINFIELD	IL		12/19/2024	8.498	104,861	0	475,000
3310091022	SUFFOLK	VA		12/19/2024	8.428	87,516	0	455,000
3310084834	TOCCOA	GA		12/05/2024	8.778	25,933	0	210,000
3310084861	YOAKUM	TX		12/05/2024	9.016	17,630	0	185,000
3310088163	HEATH	TX		12/19/2024	8.841	34,467	0	2,375,000
3310088172	CENTEREACH	NY		12/12/2024	8.260	121,176	0	650,500
3310088203	TOLEDO	OH		12/05/2024	8.323	9,240	0	130,000
3310088204	SHREWSBURY	NJ		12/12/2024	7.940	215,325	0	1,070,000
3310088206	TOLEDO	OH		12/05/2024	8.323	10,164	0	150,000
3310088255	HEMPSTEAD	NY		12/05/2024	8.323	172,601	0	690,000
3310089392	NAPERVILLE	IL		12/05/2024	8.687	133,650	0	560,000
3310089494	LAKE RONKONKOMA	NY		12/12/2024	8.106	152,361	0	595,000
3310089526	ARANSAS PASS	TX		12/05/2024	8.554	26,572	0	124,000
3310089557	CLEVELAND	OH		12/12/2024	8.939	22,047	0	178,000
3310089572	MIRAMAR	FL		12/19/2024	8.428	187,110	0	820,000
3310089581	PALISADES PARK	NJ		12/19/2024	9.296	209,583	0	2,860,000
3300005424	SAINT PETERSBURG	FL		12/18/2024	8.760	67,498	0	440,000
3300005434	SPRING VALLEY	NY		12/18/2024	8.595	228,582	0	2,900,000
3300005459	DELANCO	NJ		12/18/2024	8.595	88,675	0	265,000
3300005462	ENNIS	TX		12/18/2024	8.595	113,998	0	705,000
3310085996	CAPE CORAL	FL		12/19/2024	8.666	12,791	0	410,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310087195	BALTIMORE	MD		12/05/2024	7.700	5,913	0	182,000
3310087213	THE BRONX	NY		12/12/2024	8.610	248,169	0	1,100,000
3310084084	MIDWAY	GA		12/19/2024	9.289	9,504	0	560,000
3310083793	FRANKFORT	NY		12/05/2024	8.771	8,910	0	140,000
3310087251	TOLEDO	OH		12/05/2024	8.148	32,076	0	160,000
3310087258	LEHIGH ACRES	FL		12/12/2024	8.666	29,329	0	305,000
3310088274	MONROE	NC		12/12/2024	8.946	17,533	0	700,000
3310088327	NEW PROVIDENCE	NJ		12/05/2024	8.673	213,840	0	1,000,000
3310088328	BRISTOL	PA		12/12/2024	7.700	102,960	0	400,000
3310090220	BALTIMORE	MD		12/19/2024	8.470	47,136	0	255,000
3310090221	QUEENS	NY		12/19/2024	8.582	215,622	0	845,000
3310090239	BIRMINGHAM	MI		12/19/2024	9.289	99,941	0	1,545,000
3310090246	BRICK	NJ		12/05/2024	7.700	112,266	0	405,000
3310090253	EDISON	NJ		12/19/2024	9.702	23,760	0	1,600,000
3310090256	HILLSIDE	IL		12/12/2024	8.428	83,002	0	345,000
3310090310	ELLENWOOD	GA		12/05/2024	9.289	14,256	0	850,000
3310090319	BRIDGEPORT	CT		12/12/2024	7.940	90,882	0	520,000
3310085459	MACON	GA		12/05/2024	8.785	11,579	0	240,000
3310085467	DELRAY BEACH	FL		12/12/2024	8.925	201,960	0	730,000
3310083819	INDIANAPOLIS	IN		12/12/2024	8.848	26,928	0	300,000
3310083890	BROOKLYN	NY		12/05/2024	7.700	304,722	0	1,450,000
3310084984	PITTSBURGH	PA		12/05/2024	8.645	7,920	0	201,000
3310088023	MACON	GA		12/19/2024	9.366	59,400	0	266,000
3310088046	WILLIS	TX		12/19/2024	9.366	37,298	0	400,000
3310088150	ONALASKA	WI		12/05/2024	8.323	83,576	0	301,500
3310088155	PHILADELPHIA	PA		12/12/2024	8.673	31,977	0	410,000
3310085210	NEWARK	NJ		12/05/2024	8.771	8,118	0	700,000
3310085228	PHILADELPHIA	PA		12/05/2024	8.645	41,130	0	320,000
3310088472	ATLANTA	GA		12/05/2024	7.920	11,484	0	335,000
3310089598	OTTAWA	IL		12/12/2024	8.666	30,294	0	137,000
3310089603	BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	285,000
3310089604	BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	285,000
3310089607	BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	285,000
3310089609	BIRMINGHAM	AL		12/12/2024	8.610	57,024	0	285,000
3310089614	MINERAL WELLS	TX		12/05/2024	8.946	26,103	0	325,000
3310089628	STATEN ISLAND	NY		12/19/2024	8.743	158,400	0	840,000
3310091252	MILILANI	HI		12/19/2024	7.950	190,674	0	720,000
3310091283	CLEVELAND	OH		12/19/2024	8.470	60,420	0	265,000
3310091322	TUPELO	MS		12/19/2024	8.673	76,626	0	380,000
3310091350	LANCASTER	SC		12/19/2024	8.645	26,928	0	159,000
3310091379	EAST ORANGE	NJ		12/19/2024	7.700	27,126	0	875,000
3310091409	ROMEOVILLE	IL		12/19/2024	8.323	64,865	0	315,000
3310091416	SOUND BEACH	NY		12/12/2024	8.428	126,522	0	558,000
3310091431	YONKERS	NY		12/12/2024	8.267	212,058	0	950,000
3310089335	BERTRAM	TX		12/12/2024	8.841	47,175	0	590,000
3310089338	CAPE CORAL	FL		12/05/2024	8.673	10,217	0	520,000
3310086099	CHATTANOOGA	TN		12/19/2024	9.296	8,813	0	640,000
3310086134	WYANDANCH	NY		12/05/2024	8.141	178,200	0	680,000
3310089633	ALLENTOWN	PA		12/05/2024	8.673	45,619	0	298,000
3310089667	SMALLWOOD	NY		12/30/2024	8.582	37,382	0	235,000
3310089690	SACRAMENTO	CA		12/12/2024	8.316	83,389	0	1,750,000
3310089707	STONY BROOK	NY		12/30/2024	8.253	140,778	0	669,000
3310089709	RISINGSUN	OH		12/05/2024	8.414	11,583	0	161,000
3310090322	MACON	GA		12/05/2024	8.414	13,991	0	112,000
3310090330	OLDSMAR	FL		12/12/2024	8.148	63,463	0	363,300

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3310090386	PACIFIC GROVE	CA		12/19/2024	7.940	579,150	0	2,175,000
3310090402	PHILADELPHIA	PA		12/19/2024	8.582	30,690	0	200,000
3310090405	HOLBROOK	MA		12/12/2024	8.743	133,056	0	640,000
3310090415	FINDLAY	OH		12/19/2024	8.666	19,800	0	150,000
3310090416	ZANESVILLE	OH		12/19/2024	8.645	20,988	0	282,500
3310090423	ROCKY POINT	NY		12/19/2024	8.407	135,432	0	629,000
3310090123	CARLE PLACE	NY		12/19/2024	8.428	174,636	0	995,000
3310087735	SALISBURY	MD		12/05/2024	9.016	4,950	0	265,000
3310086278	LEHIGH ACRES	FL		12/05/2024	8.666	19,248	0	305,000
3310086419	ST. PETERSBURG	FL		12/12/2024	9.296	58,410	0	1,135,000
3310087413	GREAT FALLS	SC		12/05/2024	8.645	16,280	0	148,000
3310087454	ANGLETON	TX		12/05/2024	9.289	10,890	0	508,000
3310087473	CHICAGO	IL		12/05/2024	8.666	27,067	0	260,000
3310081434	BALTIMORE	MD		12/05/2024	8.148	34,452	0	540,000
3310090161	CAPE CORAL	FL		12/05/2024	8.673	10,454	0	505,000
3310090168	ST LOUIS	MO		12/12/2024	8.582	19,332	0	89,000
3310090205	CHICAGO	IL		12/12/2024	8.666	47,401	0	300,000
3310090207	BALTIMORE	MD		12/05/2024	8.148	46,332	0	290,000
3310090211	FRANKLIN	WI		12/12/2024	9.366	98,010	0	490,000
3310084230	ILION	NY		12/12/2024	9.016	13,464	0	118,000
3310087483	PHILADELPHIA	PA		12/05/2024	8.498	24,592	0	325,000
3310087490	HAVELOCK	NC		12/12/2024	8.582	54,722	0	230,000
3310087533	WILLIS	TX		12/19/2024	9.324	34,604	0	385,000
3310090426	PARLIN	NJ		12/19/2024	8.470	137,808	0	610,000
3310090452	FINDLAY	OH		12/19/2024	8.666	19,800	0	150,000
3310090455	FINDLAY	OH		12/19/2024	8.666	2,416	0	150,000
3310090472	PORT CHESTER	NY		12/12/2024	8.582	321,750	0	1,250,000
3310090476	PATERSON	NJ		12/12/2024	8.428	95,040	0	598,000
3310090479	CHATTANOOGA	TN		12/12/2024	9.289	19,620	0	427,000
3310090483	PHILADELPHIA	PA		12/12/2024	8.582	33,264	0	185,000
3310090503	LANSING	IL		12/19/2024	8.428	34,353	0	161,000
3310091440	HACIENDA HEIGHTS	CA		12/12/2024	8.330	320,760	0	1,310,000
3310091452	ORLAND PARK	IL		12/19/2024	8.498	110,484	0	500,000
3310091457	MARIETTA	GA		12/12/2024	7.700	94,149	0	317,000
3310091461	BROOKLYN	NY		12/05/2024	8.428	285,120	0	1,300,000
3310091485	OAKLAND PARK	FL		12/12/2024	8.148	92,228	0	527,000
3310091514	HAMILTON TOWNSHIP	NJ		12/12/2024	7.920	49,896	0	225,000
3310091515	CHICAGO	IL		12/19/2024	8.428	46,332	0	270,000
3310091523	SELDEN	NY		12/19/2024	8.470	161,568	0	662,000
3310089020	PITTSBURGH	PA		12/30/2024	8.428	15,321	0	181,000
3310089122	DETROIT	MI		12/05/2024	8.743	5,093	0	195,000
3310088686	COLONIAL BEACH	VA		12/19/2024	8.722	10,098	0	372,000
3310088834	BAY SHORE	NY		12/19/2024	9.492	20,426	0	635,000
3310088897	PALM BAY	FL		12/19/2024	8.148	16,680	0	340,000
3310088905	MANSFIELD	TX		12/19/2024	10.220	16,258	0	405,000
100049659	FISHERS	IN		11/20/2020	6.000	0	11,601	627,000
100045534	CHARDON	OH		11/25/2020	7.730	0	165	155,800
100045141	CAMDEN	SC		11/25/2020	8.250	0	1,411	85,000
100044476	SIMI VALLEY	CA		11/19/2020	8.125	0	1,972	356,625
100173538	UNITED KINGDOM	GBR		10/29/2024	7.250	38,876	0	51,760
100046050	PORTLAND	OR		11/25/2020	4.750	0	899	500,000
100045798	ATLANTA	GA		11/25/2020	4.368	0	370	265,000
100046335	NINETY SIX	SC		11/25/2020	6.125	0	53	74,005
100045540	ALTOONA	PA		11/25/2020	5.500	0	10	117,800
100044615	TUTTLE	OK		11/19/2020	5.000	0	33,496	320,000

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100046657	BAKERSFIELD	CA		11/25/2020	4.500	0	1,882	340,000
100046376	WEATHERLY	PA		11/25/2020	5.217	0	8,043	93,860
100044690	HAMPSHIRE	IL		11/19/2020	5.000	0	14,144	295,000
100045714	WYOMING	MI		11/25/2020	8.330	0	8,299	276,000
100046259	COATESVILLE	PA		11/25/2020	5.500	0	14,667	475,000
100046620	WALTERBORO	SC		11/25/2020	9.170	0	3,483	135,000
100046047	EAST STROUDSBURG	PA		11/25/2020	6.625	0	7,004	180,000
100046561	BROWNSBURG	IN		11/25/2020	7.250	0	3,243	121,600
100048253	MARCUS HOOK	PA		11/20/2020	3.875	0	7,534	378,000
0399999. Mortgages in good standing - Residential mortgages-all other						270,157,475	80,429,874	2,214,081,419
2001001	ARLINGTON	TX		08/14/2020	6.680	0	706,736	79,500,000
2100901	MIAMI	FL		08/13/2021	4.000	0	266,378	21,850,000
2101001	LORTON	VA		08/10/2021	9.307	0	394,568	25,650,000
2101101	VANCOUVER	WA		08/26/2021	8.017	0	648,563	19,000,000
2101301	VANCOUVER	WA		12/02/2021	8.017	0	569,385	14,121,203
2101701	EVERETT	MA		12/14/2021	7.917	0	535,609	38,610,000
2101801	DURHAM	NC		12/20/2021	7.567	0	613,546	16,700,000
2200101	DALLAS	TX		02/28/2022	7.853	0	134,940	28,300,000
2200201	MILL VALLEY	CA		05/05/2022	7.422	0	1,853,676	35,480,000
2200701	SAN ANTONIO	TX		03/10/2022	7.353	0	727,926	69,500,000
2201001	BELTSVILLE	MD		11/15/2023	7.903	0	480,926	18,600,000
2202301	HOUSTON	TX		12/18/2023	7.803	0	210,599	27,911,520
2202701	NORFOLK	VA		10/27/2022	8.553	0	211,822	14,600,000
2204202	PLANT CITY	FL		02/13/2023	7.410	0	1,203,615	44,004,000
2230102	HARDEEVILLE	SC		01/27/2023	11.000	0	1,356,732	147,750,000
2300702	AUSTIN	MN		06/06/2023	7.803	0	1,453,592	74,312,724
2301601	FAIRFIELD	CA		09/07/2023	7.803	0	2,154,446	16,500,000
2301701	HOFFMAN ESTATES	IL		08/31/2023	7.803	0	641,052	10,175,000
2302201	SAN JOSE	CA		11/02/2023	8.053	0	266,812	12,280,000
2302301	COLUMBUS	OH		01/30/2024	7.200	7,875,000	0	23,130,000
2302401	DENVER	CO		05/30/2024	6.750	20,156,250	0	182,975,000
2302602	YORK	PA		01/25/2024	6.670	15,800,000	0	28,840,000
2302801	GLEN BURNIE	MD		02/20/2024	6.400	3,300,000	0	6,600,000
2400101	RICHARDSON	TX		08/29/2024	5.960	15,000,000	0	99,720,000
2400201	ATLANTA	GA		06/24/2024	9.053	5,070,000	0	13,000,000
2400301	ROSEMONT	IL		06/06/2024	7.100	23,655,000	0	78,090,000
2400401	CITRUS HEIGHTS	CA		06/06/2024	6.020	12,700,000	0	31,900,000
2400601	ARLINGTON	TX		06/17/2024	6.190	23,000,000	0	52,600,000
2400701	MT. JULIET	TN		09/12/2024	6.150	3,034,000	0	6,290,000
2400801	LAKE WORTH	FL		08/13/2024	6.270	12,160,000	0	21,900,000
2400902	HOUSTON	TX		08/21/2024	6.170	16,770,000	0	29,500,000
2401002	LAS VEGAS	NV		08/29/2024	5.960	3,060,000	0	8,109,000
2401101	SAN JOSE	CA		09/17/2024	6.070	12,000,000	0	27,000,000
2401301	EVANSTON	IL		12/30/2024	5.870	10,750,000	0	17,900,000
2401401	DALLAS	TX		08/29/2024	5.990	16,875,000	0	28,250,000
2401501	WILMER	TX		09/04/2024	5.940	19,200,000	0	33,900,000
2401601	AUSTIN	MN		09/12/2024	5.630	29,930,000	0	55,268,000
2401801	REDMOND	WA		08/29/2024	6.120	20,000,000	0	34,200,000
2401901	ONTARIO	CA		10/01/2024	5.400	24,893,960	0	42,187,600
2402001	INDEPENDENCE	MO		10/31/2024	5.500	24,500,000	0	45,300,000
2402101	SEATTLE	WA		11/13/2024	5.660	27,000,000	0	60,300,000
2402201	LEES SUMMIT	MO		12/19/2024	5.850	42,500,000	0	73,000,000
2402401	SUMMERVILLE	SC		12/26/2024	6.080	24,000,000	0	42,850,000
2402501	WAUWATOSA	WI		12/10/2024	5.860	25,724,940	0	43,836,580
2402701	LAKE BLUFF	IL		12/18/2024	5.700	15,180,000	0	25,608,000

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7200394	LOS ANGELES	CA		09/15/2020	7.424	0	757,070	461,000,000
7200420	PARIS	FRA		12/15/2020	6.608	0	833,056	148,375,590
7200423	LONDON	GBR		01/15/2021	3.940	0	179,061	4,947,229,800
7200425	WATERTOWN	MA		01/19/2021	9.020	0	147,919	114,000,000
7200430	SAN FRANCISCO	CA		04/01/2021	9.300	0	218,931	168,500,000
7200434	NEW YORK	NY		03/12/2021	8.531	0	10,354,809	650,000,000
7200442	CALABASAS	CA		03/31/2021	7.831	0	99,301	79,000,000
7200445	LONDON	GBR		05/19/2021	5.040	0	7,832,677	574,242,280
7200462	DUBLIN	IRL		07/12/2021	6.402	0	12,177,741	484,867,920
7200519	LONDON	GBR		01/21/2022	4.443	0	20,488,083	431,463,460
0599999. Mortgages in good standing - Commercial mortgages-all other						454,134,150	67,519,571	9,885,777,677
3310039121	HOUSTON	TX		08/08/2022	7.040	0	45,811	1,400,000
3310063520	STREATOR	IL		11/29/2023	8.666	0	19,899	112,000
3310063236	MAPLEWOOD	NJ		11/21/2023	8.925	0	22,176	665,000
3310048854	STARKVILLE	MS		11/21/2023	8.498	0	3,771	322,000
3310063049	EAST MOLINE	IL		11/29/2023	8.666	0	3,802	170,000
3310061974	KATY	TX		12/22/2023	9.464	0	12,291	380,000
3310063411	PORT CHESTER	NY		12/22/2023	8.960	0	148,500	1,150,000
3310056366	SPRINGFIELD	MO		01/09/2024	8.596	44,352	13,046	210,000
3310065316	SACRAMENTO	CA		01/09/2024	8.428	130,534	13,967	559,000
3310065392	BERWYN	IL		01/09/2024	8.666	57,024	0	315,000
3310064312	AURORA	IL		01/09/2024	8.610	59,103	0	240,000
3310064047	FORT LAUDERDALE	FL		01/09/2024	8.498	124,740	0	500,000
3310067429	FARMINGVILLE	NY		01/23/2024	8.673	59,400	0	513,500
3310067472	NORTH BELLMORE	NY		01/23/2024	8.498	196,911	122,859	1,268,000
3310059379	LEHIGH ACRES	FL		02/15/2024	8.960	95,089	0	365,000
3310069372	HILLSIDE	NJ		02/15/2024	8.680	101,039	12,508	480,000
3310074035	BROOK PARK	OH		04/19/2024	9.016	39,600	0	215,000
3310071887	PHILADELPHIA	PA		04/05/2024	9.016	51,432	18,382	450,000
3310075864	BOILING SPRINGS	SC		07/29/2024	8.666	41,329	66,204	425,000
3310078593	PITTSBURGH	PA		07/29/2024	8.148	12,276	0	225,000
3310076343	VANDALIA	OH		07/29/2024	9.191	8,910	0	450,000
3310077236	LOS ANGELES	CA		08/19/2024	8.316	143,481	36,040	1,800,000
0699999. Mortgages in good standing - Mezzanine Loans						1,165,220	539,256	12,214,500
0899999. Total Mortgages in good standing						725,456,845	148,498,858	12,114,887,291
1699999. Total - Restructured Mortgages						0	0	0
100062491	SNELLVILLE	GA		07/01/2021	4.250	0	7,770	250,321
100064012	SUMTER	SC		07/01/2021	3.750	0	244	174,000
100066408	LAKE CHARLES	LA		08/02/2021	3.375	0	39	376,047
100062254	PITTSBURGH	PA		07/01/2021	4.000	0	6	138,064
100062731	MCMINNVILLE	OR		07/01/2021	4.000	0	5	363,950
100062369	LUCAMA	NC		07/01/2021	4.250	0	20	185,000
100063705	HAZEL CREST	IL		07/01/2021	3.750	0	1	157,000
100063736	FAYETTEVILLE	NC		07/01/2021	3.750	0	13	142,000
100062520	BELLWOOD	IL		07/01/2021	3.375	0	2,608	203,952
100063766	CLAYTON	NC		07/01/2021	3.990	0	25	208,000
100069122	HAZLET	NJ		09/01/2021	3.250	0	15	148,073
100069309	MONTGOMERY	AL		09/01/2021	4.250	0	3	112,000
100069361	WINNSBORO	LA		09/01/2021	4.375	0	4	235,900
100069287	FAYETTEVILLE	NC		09/01/2021	3.250	0	6	131,000
100069483	REPUBLIC	MO		09/01/2021	3.750	0	2	117,000
100069190	SULPHUR	LA		09/01/2021	3.875	0	4	169,000
100073483	MYERSTOWN	PA		11/01/2021	4.500	0	22	175,000
100063969	PORT ST LUCIE	FL		07/01/2021	3.000	0	427	289,000
100063991	CINCINNATI	OH		07/01/2021	4.000	0	9,038	176,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100064124	TACOMA	WA		07/01/2021	4.125	0	27,709	369,894
100069760	FORT PIERCE	FL		09/01/2021	3.250	0	4,155	157,000
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	52,116	4,278,201
3310041715	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	29,484	1,200,000
3310028391	CHICAGO	IL		04/20/2022	7.040	0	240,570	1,120,000
3310040228	GARY	IN		09/08/2022	8.925	0	4,582	195,000
3310039607	PHILADELPHIA	PA		08/01/2022	8.589	0	11,247	238,000
3310034991	CHICAGO	IL		07/07/2022	5.875	0	68,775	5,500,000
3310039226	WASHINGTON	DC		08/01/2022	8.519	0	2,336	505,000
3310042576	RICHMOND HILL	NY		11/10/2022	8.673	0	19,069	1,245,000
3300004155	BALTIMORE	MD		12/21/2022	7.863	0	27,762	1,200,000
3310038940	FLORAL PARK	NY		08/16/2022	7.050	0	5,542	832,000
3310030111	OAK PARK	IL		01/31/2022	6.800	0	34,018	1,200,000
3310031066	ALBANY	NY		06/07/2022	5.343	0	18,505	3,425,000
3310041704	BEAVERCREEK	OH		10/12/2022	7.550	0	11,737	275,000
3310041645	MEMPHIS	TN		11/01/2022	8.120	0	24,449	12,700,000
3310041653	NEWARK	NJ		10/12/2022	8.316	0	176,311	3,263,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550	0	1,881	470,000
3310038191	NEW ORLEANS	LA		07/25/2022	6.770	0	3,247	403,000
3310035904	PHILADELPHIA	PA		06/07/2022	7.290	0	22,938	218,000
3310039660	PHILADELPHIA	PA		11/01/2022	8.659	0	15,622	750,000
3310039662	PHILADELPHIA	PA		09/21/2022	8.659	0	6,373	350,000
3310038864	MERRICK	NY		08/01/2022	7.500	0	30,283	1,309,000
3310042366	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	131,284	1,200,000
3310041538	JERSEY CITY	NJ		09/28/2022	7.990	0	15,088	2,590,000
3310041547	CHICAGO	IL		10/12/2022	8.330	0	14,244	240,000
3310030452	OAKLAND	CA		02/25/2022	5.700	0	10,811	2,120,000
3310041505	DETROIT	MI		09/28/2022	8.050	0	62,024	925,000
3310040368	DEPTFORD	NJ		08/26/2022	7.550	0	5,413	300,000
3300004211	CHICAGO	IL		12/21/2022	8.855	0	25,969	4,500,000
3310036918	CHICAGO	IL		08/16/2022	8.330	0	4,950	345,000
3310040782	HAMPTON BAYS	NY		11/01/2022	7.500	0	39,489	1,241,000
3310042827	CHICAGO	IL		11/01/2022	7.800	0	27,621	375,000
3310038248	NEWARK	NJ		07/25/2022	6.690	0	48,342	625,000
3310038249	NEWARK	NJ		07/25/2022	6.690	0	65,003	625,000
3310042176	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	31,680	1,230,000
3300004379	MIAMI	FL		02/27/2023	9.830	0	12,839	725,000
3300004377	BALTIMORE	MD		03/08/2023	9.335	0	5,959	505,000
3310048372	CHEEKTOWAGA	NY		04/27/2023	8.750	0	5,544	183,000
3310050154	WESTBURY	NY		04/19/2023	8.040	0	136,485	1,450,000
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040	0	6,197	1,200,000
3310050250	BLOOMFIELD	NJ		04/19/2023	8.645	0	19,691	765,000
3310047779	BUFFALO	NY		04/19/2023	9.100	0	792	145,000
3310049519	BUFFALO	NY		04/19/2023	8.925	0	7,202	205,000
3310052994	JERSEY CITY	NJ		05/25/2023	7.940	0	34,798	3,130,000
3310053749	PHILADELPHIA	PA		05/25/2023	8.596	0	55,222	688,000
3310048848	OYSTER BAY	NY		05/11/2023	7.940	0	3,208	1,350,000
3310051753	PHILADELPHIA	PA		05/11/2023	8.841	0	14,474	301,000
3310052276	DETROIT	MI		05/18/2023	8.876	0	3,960	170,000
3310050751	HAVANA	FL		05/11/2023	8.841	0	8,276	310,000
3310052773	LOS ANGELES	CA		05/25/2023	8.253	0	172,518	3,175,000
3310055064	ORANGE	NJ		06/29/2023	8.610	0	16,186	550,000
3310053951	WARREN	MI		06/29/2023	7.950	0	9,587	115,000
3310054422	HALETHORPE	MD		06/21/2023	8.638	0	47,104	635,000
3310052961	ALBANY	NY		06/29/2023	8.596	0	11,830	339,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310050958	MEDFORD	NY		06/29/2023	8.596	0	16,851	610,000
3310052869	NEW ROCHELLE	NY		06/29/2023	8.295	0	30,191	880,000
3310055391	ATLANTA	GA		06/29/2023	8.610	0	5,148	385,000
3310054134	CHICAGO	IL		06/29/2023	8.596	0	11,652	270,000
3310053524	COPIAGUE	NY		06/21/2023	8.295	0	22,338	634,000
3310051388	AMSTERDAM	NY		06/08/2023	8.610	0	20,851	660,000
3310058234	LOS ANGELES	CA		08/31/2023	8.323	0	64,801	3,500,000
3310056822	LOCKPORT	NY		08/31/2023	9.366	0	2,574	175,000
3310054172	CHICAGO	IL		08/31/2023	7.940	0	11,354	320,000
3310057519	KANSAS CITY	MO		08/31/2023	9.016	0	3,216	140,000
3310055337	CHICAGO	IL		08/31/2023	8.750	0	5,232	360,000
3310055984	DETROIT	MI		08/31/2023	8.771	0	7,909	280,000
3310059622	AKRON	OH		09/15/2023	8.617	0	10,612	210,000
3310054319	HUNTINGTON	WV		09/15/2023	9.366	0	3,445	400,000
3310053178	ALBANY	NY		09/15/2023	7.940	0	13,860	1,484,000
3310059409	ST. LOUIS	MO		09/15/2023	8.771	0	4,370	260,000
3310059921	PALMETTO BAY	FL		10/06/2023	9.121	0	98,644	1,300,000
3310053802	SAN DIEGO	CA		10/31/2023	8.302	0	106,818	1,630,000
3310060162	PERRIS	CA		10/31/2023	8.925	0	92,308	465,000
3310063347	CLEVELAND	OH		11/21/2023	9.016	0	17,325	125,000
3310066057	WILMINGTON	NC		12/28/2023	8.323	0	21,978	325,000
3310066061	PARK FOREST	IL		01/09/2024	8.673	46,541	0	243,000
3310068766	ORLANDO	FL		02/15/2024	8.666	299,454	37,066	1,214,000
3310067651	WILMINGTON	DE		02/15/2024	9.016	44,847	15,444	221,000
100044750	RANCHO CUCAMONGA	CA		11/19/2020	5.000	0	194	850,000
100044597	WESTLAKE VILLAGE AREA	CA		11/19/2020	4.375	0	21	1,250,000
100045576	SAN ANTONIO	TX		11/25/2020	4.500	0	29	280,250
100044775	HUNTSVILLE	AL		11/19/2020	6.500	0	19,784	295,000
100045204	INDIANAPOLIS	IN		11/25/2020	6.970	0	6,265	123,500
100045343	YPSILANTI	MI		11/25/2020	5.875	0	14,426	350,000
100045662	CLAYTON	DE		11/25/2020	6.000	0	6,924	250,800
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						390,842	2,480,151	88,145,550
3310035783	CHICAGO	IL		06/29/2022	6.920	0	8,276	317,000
3310051055	BELLEVILLE	IL		04/27/2023	9.100	0	2,891	151,000
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans						0	11,167	468,000
2499999. Total - Mortgages with overdue interest over 90 days						390,842	2,543,434	92,891,751
100063976	LINTHICUM HEIGHTS	MD		07/01/2021	3.500	0	713	405,000
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						0	713	405,000
100046103	HAVERHILL	MA		11/25/2020	4.000	0	300	485,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						0	300	485,000
3299999. Total - Mortgages in the process of foreclosure						0	1,013	890,000
3399999 - Totals						725,847,687	151,043,305	12,208,669,042

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
302201	TUSTIN	CA		04/22/2003	11/06/2024	409,212	0	(67,537)	0	0	(67,537)	0	341,675	341,675	0	0	0
1210501	COLUMBUS	OH		01/29/2013	01/30/2024	18,077,371	0	0	0	0	0	0	18,077,371	18,077,371	0	0	0
1301801	HOUSTON	TX		07/01/2014	06/18/2024	10,446,125	0	0	0	0	0	0	10,446,125	10,446,125	0	0	0
1302201	SAN FRANCISCO	CA		03/31/2014	03/28/2024	3,484,828	0	0	0	0	0	0	3,484,828	3,484,828	0	0	0
1306001	MENLO PARK	CA		11/25/2022	10/01/2024	15,724,455	0	0	0	0	0	0	15,724,455	15,724,455	0	0	0
1307501	ENCINO	CA		08/01/2014	06/18/2024	2,750,574	0	0	0	0	0	0	2,750,574	2,750,574	0	0	0
1307601	LOS ANGELES	CA		08/01/2014	06/18/2024	8,846,439	0	0	0	0	0	0	8,846,439	8,846,439	0	0	0
1400701	RICHARDSON	TX		08/12/2014	08/29/2024	24,543,074	0	0	0	0	0	0	24,543,074	24,543,074	0	0	0
1401601	HOUSTON	TX		10/01/2014	10/08/2024	5,860,444	0	0	0	0	0	0	5,860,444	5,860,444	0	0	0
1401901	WASHINGTON	DC		05/22/2014	05/31/2024	5,637,826	0	0	0	0	0	0	5,637,826	5,637,826	0	0	0
1402001	CRANBURY	NJ		05/08/2014	05/10/2024	684,368	0	0	0	0	0	0	684,368	684,368	0	0	0
1402301	SALT LAKE CITY	UT		05/29/2014	03/01/2024	4,931,119	0	0	0	0	0	0	4,931,119	4,931,119	0	0	0
1402401	LOUISVILLE	KY		10/01/2014	10/09/2024	11,843,719	0	0	0	0	0	0	11,843,719	11,843,719	0	0	0
1402901	MADISON	AL		10/10/2014	12/06/2024	9,459,011	0	0	0	0	0	0	9,459,011	9,459,011	0	0	0
1403601	DENVER	CO		10/21/2014	05/31/2024	32,271,879	0	0	0	0	0	0	32,271,879	32,271,879	0	0	0
1403701	SPRINGDALE	AR		10/01/2014	11/06/2024	1,720,365	0	0	0	0	0	0	1,720,365	1,720,365	0	0	0
1404101	ST. PAUL	MN		11/26/2014	12/02/2024	568,608	0	0	0	0	0	0	568,608	568,608	0	0	0
1404201	DENVER	CO		08/29/2014	01/17/2024	14,100,000	0	0	0	0	0	0	14,100,000	14,100,000	0	0	0
1405202	HOUSTON	TX		11/13/2014	11/26/2024	55,649,512	0	0	0	0	0	0	55,649,512	55,649,512	0	0	0
1601201	FONTANA	CA		11/25/2022	06/21/2024	3,817,001	0	0	0	0	0	0	3,817,001	3,817,001	0	0	0
1606802	LAS VEGAS	NV		08/01/2017	08/29/2024	13,341,342	0	0	0	0	0	0	13,341,342	13,341,342	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018	08/29/2024	3,329,344	0	0	0	0	0	0	3,329,344	3,329,344	0	0	0
1704101	DULUTH	GA		08/02/2017	08/29/2024	18,950,000	0	0	0	0	0	0	18,950,000	18,950,000	0	0	0
17054A2	BARTLETT	TN		09/28/2017	10/22/2024	110,000,000	0	0	0	0	0	0	110,000,000	110,000,000	0	0	0
17054B1	LEXINGTON	NC		02/09/2018	10/22/2024	28,181,250	0	0	0	0	0	0	28,181,250	28,181,250	0	0	0
17054C1	LEXINGTON	NC		02/09/2018	10/22/2024	11,485,000	0	0	0	0	0	0	11,485,000	11,485,000	0	0	0
17054D1	BRADENTON	FL		08/20/2018	10/22/2024	11,342,000	0	0	0	0	0	0	11,342,000	11,342,000	0	0	0
1705801	DUBLIN	GA		10/24/2017	06/18/2024	31,500,000	0	0	0	0	0	0	31,500,000	31,500,000	0	0	0
1708401	CHATTANOOGA	TN		01/12/2018	11/25/2024	2,782,319	0	0	0	0	0	0	2,782,319	2,782,319	0	0	0
18029A2	WEST SACRAMENTO	CA		12/18/2018	04/26/2024	69,758,333	0	0	0	0	0	0	69,758,333	69,758,333	0	0	0
18J0501	DOWNINGTOWN	PA		10/01/2018	06/05/2024	45,363,096	0	(707,691)	0	0	(707,691)	0	44,655,405	44,655,405	0	0	0
18J4301	ENCINO	CA		10/01/2018	12/13/2024	6,914,970	0	44,296	0	0	44,296	0	6,959,266	6,959,266	0	0	0
1904201	INDEPENDENCE	MO		10/15/2019	10/31/2024	23,315,000	0	0	0	0	0	0	23,315,000	23,315,000	0	0	0
2100501	CHARLOTTE	NC		06/30/2021	08/21/2024	11,996,814	0	0	0	0	0	0	11,996,814	11,996,814	0	0	0
2100601	OREGON CITY	OR		06/30/2021	03/01/2024	10,069,000	0	0	0	0	0	0	10,069,000	10,069,000	0	0	0
2101001	LORTON	VA		08/10/2021	08/14/2024	29,650,000	0	0	0	0	0	0	29,650,000	29,650,000	0	0	0
2200201	MILL VALLEY	CA		05/05/2022	11/27/2024	12,369,828	0	0	0	0	0	0	12,369,828	12,369,828	0	0	0
2202601	SCOTTSDALE	AZ		10/19/2022	05/31/2024	19,552,500	0	0	0	0	0	0	19,552,500	19,552,500	0	0	0
2203301	PENDERGRASS	GA		11/09/2022	12/11/2024	56,775,810	0	0	0	0	0	0	56,775,810	56,775,810	0	0	0
2014058	AUSTIN	TX		04/01/2015	06/17/2024	8,193,563	0	0	0	0	0	0	8,193,563	8,193,563	0	0	0
7200354	FIFE	GBR		11/02/2020	07/12/2024	16,366,821	0	0	0	0	0	178,266	16,545,087	16,545,087	(209,975)	0	(209,975)
7200423	LONDON	GBR		01/15/2021	09/03/2024	63,472,504	0	0	0	0	0	4,032,633	67,505,137	67,505,137	(2,195,147)	0	(2,195,147)
7200412	LONDON	GBR		01/08/2021	04/12/2024	47,678,105	0	0	0	0	0	3,060,367	50,738,472	50,738,472	(3,927,949)	0	(3,927,949)
7200424	MANCHESTER	GBR		01/15/2021	02/15/2024	35,690,303	0	0	0	0	0	2,599,840	38,290,143	38,290,143	(3,172,453)	0	(3,172,453)
7200446	CHICAGO	IL		05/10/2021	07/16/2024	96,574,752	0	0	0	0	0	0	96,574,752	96,574,752	0	0	0
7200421	LOS ANGELES	CA		12/18/2020	03/08/2024	74,560,345	0	0	0	0	0	0	74,560,345	74,560,345	0	0	0
3310037832	PITTSBURGH	PA		07/14/2022	01/30/2024	52,549	0	0	0	0	0	0	52,549	52,549	0	0	0
3310037835	MIAMI	FL		07/14/2022	01/30/2024	445,500	0	0	0	0	0	0	445,500	445,500	0	0	0
3310037842	HARTFORD	CT		08/01/2022	06/28/2024	61,273	0	0	0	0	0	0	61,273	61,273	0	0	0
3310041548	WEST BABYLON	NY		10/19/2022	12/03/2024	116,190	0	0	0	0	0	0	116,190	116,190	0	0	0
3310041573	MARLBORO	NY		11/01/2022	03/28/2024	139,194	0	0	0	0	0	0	139,194	139,194	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310041586	NORTH BABYLON	NY		09/21/2022	03/28/2024	155,034	0	0	0	0	0	0	155,034	155,034	0	0	0
3310032178	DELRAY BEACH	FL		02/11/2022	11/27/2024	73,696	0	0	0	0	0	0	73,696	73,696	0	0	0
3310038083	CHICAGO	IL		07/14/2022	10/31/2024	89,589	0	0	0	0	0	0	89,589	89,589	0	0	0
3300003955	UPPER SADDLE RIVER	NJ		10/28/2022	11/25/2024	332,851	0	0	0	0	0	0	332,851	332,851	0	0	0
3300004016	PARAMUS	NJ		11/10/2022	04/24/2024	472,388	0	0	0	0	0	0	472,388	472,388	0	0	0
3300004021	PARAMUS	NJ		11/10/2022	10/29/2024	478,686	0	0	0	0	0	0	478,686	478,686	0	0	0
3300004022	PARAMUS	NJ		11/10/2022	07/23/2024	379,654	0	0	0	0	0	0	379,654	379,654	0	0	0
3310033858	MONTVILLE	NJ		03/17/2022	03/28/2024	201,954	0	0	0	0	0	0	201,954	201,954	0	0	0
3310033876	NEW BRITAIN	CT		03/17/2022	09/27/2024	57,321	0	0	0	0	0	0	57,321	57,321	0	0	0
3310038749	LEVITTOWN	NY		09/08/2022	03/27/2024	281,794	0	0	0	0	0	0	281,794	281,794	0	0	0
3310038777	TAMPA	FL		08/01/2022	02/29/2024	122,918	0	0	0	0	0	0	122,918	122,918	0	0	0
3310043522	EAST ORANGE	NJ		11/10/2022	04/29/2024	133,056	0	0	0	0	0	0	133,056	133,056	0	0	0
3310043577	WEST HEMPSTEAD	NY		11/01/2022	03/28/2024	176,646	0	0	0	0	0	0	176,646	176,646	0	0	0
3310038973	LINDEN	NJ		08/01/2022	03/28/2024	124,067	0	0	0	0	0	0	124,067	124,067	0	0	0
3310038982	BRONX	NY		08/16/2022	02/29/2024	154,153	0	0	0	0	0	0	154,153	154,153	0	0	0
3300003325	WESTFIELD	NJ		03/21/2022	03/20/2024	204,459	0	0	0	0	0	0	204,459	204,459	0	0	0
3300003341	JERSEY CITY	NJ		02/02/2022	01/23/2024	371,612	0	0	0	0	0	0	371,612	371,612	0	0	0
3300003347	SPRING VALLEY	NY		12/29/2021	03/20/2024	368,220	0	0	0	0	0	0	368,220	368,220	0	0	0
3310033285	READING	PA		04/01/2022	04/29/2024	65,352	0	0	0	0	0	0	65,352	65,352	0	0	0
3310038476	JERSEY CITY	NJ		07/25/2022	09/27/2024	862,211	0	0	0	0	0	0	862,211	862,211	0	0	0
3310038492	BROOKLYN	NY		07/25/2022	09/27/2024	185,328	0	0	0	0	0	0	185,328	185,328	0	0	0
3310042771	READING	PA		10/12/2022	02/29/2024	80,230	0	0	0	0	0	0	80,230	80,230	0	0	0
3300003845	BROOKLYN	NY		08/24/2022	10/29/2024	1,235,475	0	0	0	0	0	0	1,235,475	1,235,475	0	0	0
3300003855	IRVINGTON	NJ		08/24/2022	11/25/2024	629,850	0	0	0	0	0	0	629,850	629,850	0	0	0
3300003879	SUMMIT	NJ		07/07/2022	04/24/2024	305,235	0	0	0	0	0	0	305,235	305,235	0	0	0
3310033792	WOODMERE	NY		03/17/2022	08/30/2024	198,000	0	0	0	0	0	0	198,000	198,000	0	0	0
3310033814	LANDING	NJ		03/22/2022	01/30/2024	114,015	0	0	0	0	0	0	114,015	114,015	0	0	0
3310033840	SOUTH RICHMOND HILL	NY		04/29/2022	06/28/2024	257,162	0	0	0	0	0	0	257,162	257,162	0	0	0
3310038727	BURLINGTON	NJ		08/08/2022	10/31/2024	51,290	0	0	0	0	0	0	51,290	51,290	0	0	0
3310037983	BROOKLYN	NY		06/29/2022	06/28/2024	217,008	0	0	0	0	0	0	217,008	217,008	0	0	0
3310037992	LOS ANGELES	CA		07/14/2022	05/30/2024	176,700	0	0	0	0	0	0	176,700	176,700	0	0	0
3310041803	JERSEY CITY	NJ		10/19/2022	09/27/2024	446,573	0	0	0	0	0	0	446,573	446,573	0	0	0
3310041818	MACON	GA		10/19/2022	11/27/2024	24,607	0	0	0	0	0	0	24,607	24,607	0	0	0
3310032520	WATERBURY	CT		08/16/2022	11/27/2024	66,718	0	0	0	0	0	0	66,718	66,718	0	0	0
3310038235	CHICAGO	IL		08/16/2022	09/27/2024	59,301	0	0	0	0	0	0	59,301	59,301	0	0	0
3310038239	UNION	NJ		08/26/2022	02/29/2024	96,149	0	0	0	0	0	0	96,149	96,149	0	0	0
3310041452	DELRAY BEACH	FL		10/19/2022	04/29/2024	149,688	0	0	0	0	0	0	149,688	149,688	0	0	0
3310041763	TILLSON	NY		10/19/2022	05/30/2024	95,385	0	0	0	0	0	0	95,385	95,385	0	0	0
3310041778	COVINGTON	GA		09/21/2022	09/05/2024	37,251	0	0	0	0	0	0	37,251	37,251	0	0	0
3310036287	HEMPSTEAD	NY		07/07/2022	02/29/2024	117,484	0	0	0	0	0	0	117,484	117,484	0	0	0
3310036327	LOS ANGELES	CA		06/29/2022	06/28/2024	497,554	0	0	0	0	0	0	497,554	497,554	0	0	0
3310039991	PHILADELPHIA	PA		09/28/2022	08/30/2024	27,179	0	0	0	0	0	0	27,179	27,179	0	0	0
3310036648	HAZEL CREST	IL		07/14/2022	07/31/2024	56,024	0	0	0	0	0	0	56,024	56,024	0	0	0
3310036649	NEWARK	NJ		06/29/2022	04/29/2024	121,574	0	0	0	0	0	0	121,574	121,574	0	0	0
3310026805	PATERSON	NJ		10/22/2021	02/29/2024	107,295	0	0	0	0	0	0	107,295	107,295	0	0	0
3310035737	EAST ORANGE	NJ		06/15/2022	07/31/2024	1,266,242	0	0	0	0	0	0	1,266,242	1,266,242	0	0	0
3310035775	NEW BRITAIN	CT		07/14/2022	05/30/2024	487,080	0	0	0	0	0	0	487,080	487,080	0	0	0
3310039592	PATERSON	NJ		08/08/2022	01/03/2024	145,479	0	0	0	0	0	0	145,479	145,479	0	0	0
3310039605	MEBANE	NC		08/16/2022	02/29/2024	66,173	0	0	0	0	0	0	66,173	66,173	0	0	0
3310041925	CARBONDALE	PA		10/19/2022	08/30/2024	45,025	0	0	0	0	0	0	45,025	45,025	0	0	0
3310041944	MIDDLETOWN	NJ		10/12/2022	01/30/2024	148,629	0	0	0	0	0	0	148,629	148,629	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300002948	JERSEY CITY	NJ		06/08/2021	11/25/2024	441,380	0	0	0	0	0	0	441,380	441,380	0	0	0
3300002956	NORTH BERGEN	NJ		06/21/2021	10/29/2024	1,155,000	0	0	0	0	0	0	1,155,000	1,155,000	0	0	0
3310038326	NEW BRITAIN	CT		08/16/2022	11/27/2024	251,244	0	0	0	0	0	0	251,244	251,244	0	0	0
3310038330	NEW LONDON	CT		08/08/2022	10/31/2024	73,721	0	0	0	0	0	0	73,721	73,721	0	0	0
3310042267	NEWARK	NJ		10/19/2022	07/31/2024	52,866	0	0	0	0	0	0	52,866	52,866	0	0	0
3310042283	LINDEN	NJ		09/28/2022	01/30/2024	179,190	0	0	0	0	0	0	179,190	179,190	0	0	0
3310034977	LYNCHBURG	VA		05/19/2022	01/30/2024	23,364	0	0	0	0	0	0	23,364	23,364	0	0	0
3310034999	SHAWNEE	OK		07/14/2022	04/29/2024	26,294	0	0	0	0	0	0	26,294	26,294	0	0	0
3310039219	TRENTON	NJ		09/28/2022	11/28/2024	49,821	0	0	0	0	0	0	49,821	49,821	0	0	0
3310043423	WORCESTER	MA		11/01/2022	01/30/2024	160,182	0	0	0	0	0	0	160,182	160,182	0	0	0
3310034346	PHILADELPHIA	PA		06/15/2022	05/30/2024	59,055	0	0	0	0	0	0	59,055	59,055	0	0	0
3310034395	EVERETT	MA		04/29/2022	01/30/2024	240,570	0	0	0	0	0	0	240,570	240,570	0	0	0
3310038952	MILPITAS	CA		08/01/2022	10/31/2024	193,773	0	0	0	0	0	0	193,773	193,773	0	0	0
3310025905	HEMPSTEAD	NY		09/28/2021	04/29/2024	116,665	0	0	0	0	0	0	116,665	116,665	0	0	0
3310025938	MYRTLE BEACH	SC		11/12/2021	02/29/2024	1,267,200	0	0	0	0	0	0	1,267,200	1,267,200	0	0	0
3310042122	WILLINGBORO	NJ		11/10/2022	01/30/2024	69,241	0	0	0	0	0	0	69,241	69,241	0	0	0
3310042127	HUNTINGTON STATION	NY		11/10/2022	03/28/2024	144,859	0	0	0	0	0	0	144,859	144,859	0	0	0
3300003282	BROOKLYN	NY		10/07/2021	05/28/2024	857,565	0	0	0	0	0	0	857,565	857,565	0	0	0
3310033176	STREETSBORO	OH		03/17/2022	01/30/2024	39,699	0	0	0	0	0	0	39,699	39,699	0	0	0
3310038444	PALM COAST	FL		08/01/2022	04/29/2024	92,711	0	0	0	0	0	0	92,711	92,711	0	0	0
3310042602	JERSEY CITY	NJ		10/19/2022	12/31/2024	402,288	0	0	0	0	0	0	402,288	402,288	0	0	0
3300003777	BELLEVILLE	NJ		06/10/2022	05/24/2024	147,772	0	0	0	0	0	0	147,772	147,772	0	0	0
3300003796	BROOKLYN	NY		06/10/2022	10/29/2024	872,100	0	0	0	0	0	0	872,100	872,100	0	0	0
3300003812	HILLSIDE	NJ		07/07/2022	04/24/2024	149,226	0	0	0	0	0	0	149,226	149,226	0	0	0
3310032442	SANTA CLARA	CA		04/08/2022	01/30/2024	606,038	0	0	0	0	0	0	606,038	606,038	0	0	0
3310032474	CHATTANOOGA	TN		04/01/2022	01/30/2024	65,824	0	0	0	0	0	0	65,824	65,824	0	0	0
3310038198	NEW BRITAIN	CT		07/14/2022	01/30/2024	403,920	0	0	0	0	0	0	403,920	403,920	0	0	0
3310042103	PITTSBURGH	PA		11/01/2022	02/29/2024	49,104	0	0	0	0	0	0	49,104	49,104	0	0	0
3310036725	PIGEON FORGE	TN		07/25/2022	09/27/2024	1,075,536	0	0	0	0	0	0	1,075,536	1,075,536	0	0	0
3310040278	PHILLIPSBURG	NJ		11/10/2022	03/27/2024	75,170	0	0	0	0	0	0	75,170	75,170	0	0	0
3310040317	KAILUA-KONA	HI		09/28/2022	01/30/2024	177,705	0	0	0	0	0	0	177,705	177,705	0	0	0
3310040341	FORSYTH	GA		09/21/2022	09/27/2024	212,573	0	0	0	0	0	0	212,573	212,573	0	0	0
3310029351	BRONX	NY		04/01/2022	01/30/2024	235,224	0	0	0	0	0	0	235,224	235,224	0	0	0
3310037023	BRIGANTINE	NJ		08/26/2022	10/31/2024	111,496	0	0	0	0	0	0	111,496	111,496	0	0	0
3310037029	JAMAICA	NY		07/25/2022	03/28/2024	353,826	0	0	0	0	0	0	353,826	353,826	0	0	0
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	03/28/2024	245,628	0	0	0	0	0	0	245,628	245,628	0	0	0
3310040667	CATSKILL	NY		08/26/2022	02/29/2024	110,060	0	0	0	0	0	0	110,060	110,060	0	0	0
3310040680	SUFFOLK	VA		09/21/2022	07/31/2024	47,003	0	0	0	0	0	0	47,003	47,003	0	0	0
3310040706	BRENTWOOD	NY		10/19/2022	05/30/2024	141,049	0	0	0	0	0	0	141,049	141,049	0	0	0
3310036992	EAST MEADOW	NY		06/29/2022	04/29/2024	190,664	0	0	0	0	0	0	190,664	190,664	0	0	0
3310037019	MINNEOLA	FL		07/25/2022	07/31/2024	245,242	0	0	0	0	0	0	245,242	245,242	0	0	0
3310040618	TRENTON	NJ		09/21/2022	03/27/2024	30,294	0	0	0	0	0	0	30,294	30,294	0	0	0
3310029979	FAIR OAKS	CA		06/23/2022	11/27/2024	265,407	0	0	0	0	0	0	265,407	265,407	0	0	0
3310029989	SOUTH RIVER	NJ		01/31/2022	02/29/2024	89,813	0	0	0	0	0	0	89,813	89,813	0	0	0
3310030005	KEANSBURG	NJ		05/19/2022	11/27/2024	58,004	0	0	0	0	0	0	58,004	58,004	0	0	0
3310037353	HICKSVILLE	NY		06/29/2022	06/28/2024	175,616	0	0	0	0	0	0	175,616	175,616	0	0	0
3310037368	IRVINGTON	NJ		06/29/2022	11/27/2024	111,485	0	0	0	0	0	0	111,485	111,485	0	0	0
3310040939	CHICAGO	IL		10/19/2022	05/30/2024	132,605	0	0	0	0	0	0	132,605	132,605	0	0	0
3310040951	HAMILTON	NJ		11/10/2022	04/29/2024	107,296	0	0	0	0	0	0	107,296	107,296	0	0	0
3310040972	EAST ORANGE	NJ		08/26/2022	02/29/2024	84,110	0	0	0	0	0	0	84,110	84,110	0	0	0
3310040973	RED BANK	NJ		09/21/2022	07/31/2024	143,479	0	0	0	0	0	0	143,479	143,479	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310036578	MCKEES ROCKS	PA		07/07/2022	03/28/2024	218,925	0	0	0	0	0	0	218,925	218,925	0	0	0
3310036579	PITTSBURGH	PA		07/07/2022	03/28/2024	312,750	0	0	0	0	0	0	312,750	312,750	0	0	0
3310036581	MCKEES ROCKS	PA		07/07/2022	03/28/2024	234,562	0	0	0	0	0	0	234,562	234,562	0	0	0
3310033363	ATLANTA	GA		04/01/2022	09/27/2024	37,125	0	0	0	0	0	0	37,125	37,125	0	0	0
3310038568	WOODBURY	NY		08/08/2022	05/30/2024	536,580	0	0	0	0	0	0	536,580	536,580	0	0	0
3310038584	SARANAC LAKE	NY		09/08/2022	01/30/2024	52,668	0	0	0	0	0	0	52,668	52,668	0	0	0
3310042913	SAN ANTONIO	TX		11/01/2022	04/29/2024	81,749	0	0	0	0	0	0	81,749	81,749	0	0	0
3300004042	COCOA	FL		12/02/2022	08/26/2024	512,359	0	0	0	0	0	0	512,359	512,359	0	0	0
3300004156	IRVINGTON	NJ		12/21/2022	05/24/2024	126,454	0	0	0	0	0	0	126,454	126,454	0	0	0
3300004196	PASSAIC	NJ		12/21/2022	03/20/2024	146,319	0	0	0	0	0	0	146,319	146,319	0	0	0
3310033974	NORTH MIAMI BEACH	FL		04/20/2022	01/30/2024	130,680	0	0	0	0	0	0	130,680	130,680	0	0	0
3310038781	DETROIT	MI		08/26/2022	03/28/2024	32,314	0	0	0	0	0	0	32,314	32,314	0	0	0
3310038789	NEWARK	NJ		08/08/2022	01/30/2024	89,991	0	0	0	0	0	0	89,991	89,991	0	0	0
3310038790	MONROE	NY		07/14/2022	02/29/2024	162,641	0	0	0	0	0	0	162,641	162,641	0	0	0
3310043604	RANCHO MIRAGE	CA		11/10/2022	09/27/2024	468,177	0	0	0	0	0	0	468,177	468,177	0	0	0
3310043632	SAN DIEGO	CA		11/01/2022	06/28/2024	227,968	0	0	0	0	0	0	227,968	227,968	0	0	0
3310035563	WATERBURY	CT		06/15/2022	04/29/2024	89,100	0	0	0	0	0	0	89,100	89,100	0	0	0
3310039494	BOCA RATON	FL		08/01/2022	04/29/2024	79,450	0	0	0	0	0	0	79,450	79,450	0	0	0
3310039499	BRENTWOOD	NY		08/08/2022	01/30/2024	127,342	0	0	0	0	0	0	127,342	127,342	0	0	0
3310039507	MAHWAH	NJ		08/08/2022	11/04/2024	161,373	0	0	0	0	0	0	161,373	161,373	0	0	0
3310027425	LYNBROOK	NY		10/22/2021	09/27/2024	145,926	0	0	0	0	0	0	145,926	145,926	0	0	0
3310027450	WEST ORANGE	NJ		12/16/2021	02/29/2024	120,766	0	0	0	0	0	0	120,766	120,766	0	0	0
3310034948	POUGHKEEPSIE	NY		08/01/2022	09/27/2024	389,345	0	0	0	0	0	0	389,345	389,345	0	0	0
3310026595	PHILADELPHIA	PA		10/22/2021	07/31/2024	46,035	0	0	0	0	0	0	46,035	46,035	0	0	0
3310035449	PATERSON	NJ		08/01/2022	01/30/2024	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0
3310035451	CHICAGO	IL		06/07/2022	01/30/2024	81,671	0	0	0	0	0	0	81,671	81,671	0	0	0
3310035475	LIVINGSTON	NJ		06/23/2022	06/28/2024	176,715	0	0	0	0	0	0	176,715	176,715	0	0	0
3310039475	GLEN RIDGE	NJ		08/08/2022	10/31/2024	308,876	0	0	0	0	0	0	308,876	308,876	0	0	0
3310039480	NEWARK	NJ		08/01/2022	06/28/2024	74,052	0	0	0	0	0	0	74,052	74,052	0	0	0
3310033754	TRENTON	NJ		08/08/2022	01/30/2024	62,568	0	0	0	0	0	0	62,568	62,568	0	0	0
3310043322	CHESTER	PA		11/01/2022	03/28/2024	20,750	0	0	0	0	0	0	20,750	20,750	0	0	0
3310043351	JAMAICA	NY		11/10/2022	06/28/2024	235,224	0	0	0	0	0	0	235,224	235,224	0	0	0
3310043354	EASTON	PA		11/10/2022	05/30/2024	90,585	0	0	0	0	0	0	90,585	90,585	0	0	0
3310043383	ROSELLE PARK	NJ		11/10/2022	01/30/2024	144,817	0	0	0	0	0	0	144,817	144,817	0	0	0
3310034295	MEMPHIS	TN		06/15/2022	02/29/2024	25,304	0	0	0	0	0	0	25,304	25,304	0	0	0
3310038421	CHICAGO	IL		07/25/2022	05/30/2024	72,072	0	0	0	0	0	0	72,072	72,072	0	0	0
3310038423	CHICAGO	IL		08/01/2022	07/31/2024	25,440	0	0	0	0	0	0	25,440	25,440	0	0	0
3310038425	GARFIELD	NJ		08/08/2022	12/31/2024	436,772	0	0	0	0	0	0	436,772	436,772	0	0	0
3310038432	WICHITA	KS		09/28/2022	03/28/2024	2,502,166	0	0	0	0	0	0	2,502,166	2,502,166	0	0	0
3310038434	CHICAGO	IL		09/08/2022	03/28/2024	65,492	0	0	0	0	0	0	65,492	65,492	0	0	0
3300003743	JERSEY CITY	NJ		05/17/2022	05/28/2024	213,665	0	0	0	0	0	0	213,665	213,665	0	0	0
3300003745	JERSEY CITY	NJ		05/26/2022	04/24/2024	105,137	0	0	0	0	0	0	105,137	105,137	0	0	0
3300003758	BRIDGEWATER	NJ		04/27/2022	01/23/2024	212,938	0	0	0	0	0	0	212,938	212,938	0	0	0
3310033709	SALINA	KS		03/17/2022	09/27/2024	31,046	0	0	0	0	0	0	31,046	31,046	0	0	0
3310043149	VALLEY STREAM	NY		11/10/2022	09/27/2024	196,911	0	0	0	0	0	0	196,911	196,911	0	0	0
3310043150	BRICK TOWNSHIP	NJ		11/01/2022	10/31/2024	237,600	0	0	0	0	0	0	237,600	237,600	0	0	0
3310043201	CHICAGO	IL		11/10/2022	05/30/2024	395,257	0	0	0	0	0	0	395,257	395,257	0	0	0
3310043255	DETROIT	MI		11/01/2022	04/29/2024	23,507	0	0	0	0	0	0	23,507	23,507	0	0	0
3310043293	SAINT JAMES	NY		11/10/2022	04/29/2024	330,957	0	0	0	0	0	0	330,957	330,957	0	0	0
3310037380	CATSKILL	NY		09/08/2022	12/03/2024	94,787	0	0	0	0	0	0	94,787	94,787	0	0	0
3310037382	MONTICELLO	NY		09/28/2022	10/31/2024	76,108	0	0	0	0	0	0	76,108	76,108	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310037597	SPRINGFIELD	IL		08/26/2022	07/31/2024	23,760	0	0	0	0	0	0	23,760	23,760	0	0	0
3310037603	WINTER PARK	FL		07/07/2022	02/29/2024	486,754	0	0	0	0	0	0	486,754	486,754	0	0	0
3310041335	SALEM	NJ		10/19/2022	03/28/2024	185,830	0	0	0	0	0	0	185,830	185,830	0	0	0
3310041344	DAYTON	OH		11/10/2022	07/31/2024	37,210	0	0	0	0	0	0	37,210	37,210	0	0	0
3310031683	JACKSONVILLE	FL		02/18/2022	02/29/2024	36,333	0	0	0	0	0	0	36,333	36,333	0	0	0
3310031691	GIBSONVILLE	NC		02/11/2022	07/31/2024	38,851	0	0	0	0	0	0	38,851	38,851	0	0	0
3310040200	FORSYTH	GA		09/21/2022	10/31/2024	214,739	0	0	0	0	0	0	214,739	214,739	0	0	0
3310040214	HOUSTON	TX		08/08/2022	03/27/2024	68,983	0	0	0	0	0	0	68,983	68,983	0	0	0
3310034482	INDIANAPOLIS	IN		06/15/2022	01/30/2024	15,454	0	0	0	0	0	0	15,454	15,454	0	0	0
3310039014	BALTIMORE	MD		07/25/2022	04/29/2024	190,080	0	0	0	0	0	0	190,080	190,080	0	0	0
3310039036	HILTON HEAD ISLAND	SC		09/21/2022	05/30/2024	326,398	0	0	0	0	0	0	326,398	326,398	0	0	0
3310036096	BIG SPRING	TX		06/23/2022	01/30/2024	34,317	0	0	0	0	0	0	34,317	34,317	0	0	0
3310039798	JERSEY CITY	NJ		08/26/2022	03/28/2024	218,295	0	0	0	0	0	0	218,295	218,295	0	0	0
3310036489	ONEONTA	NY		10/19/2022	04/29/2024	25,839	0	0	0	0	0	0	25,839	25,839	0	0	0
3310036520	ZEPHYRHILLS	FL		06/07/2022	12/31/2024	397,980	0	0	0	0	0	0	397,980	397,980	0	0	0
3310036527	PHILADELPHIA	PA		06/29/2022	02/29/2024	755,537	0	0	0	0	0	0	755,537	755,537	0	0	0
3310040112	SCOTCH PLAINS	NJ		09/08/2022	01/30/2024	392,139	0	0	0	0	0	0	392,139	392,139	0	0	0
3310040130	JERSEY CITY	NJ		08/16/2022	02/29/2024	412,850	0	0	0	0	0	0	412,850	412,850	0	0	0
3310036020	HOUSTON	TX		07/07/2022	02/29/2024	71,541	0	0	0	0	0	0	71,541	71,541	0	0	0
3310036021	HOUSTON	TX		07/07/2022	02/29/2024	70,255	0	0	0	0	0	0	70,255	70,255	0	0	0
3310039740	HEMPSTEAD	NY		08/26/2022	03/28/2024	199,822	0	0	0	0	0	0	199,822	199,822	0	0	0
3310039746	METUCHEN	NJ		11/10/2022	05/30/2024	183,726	0	0	0	0	0	0	183,726	183,726	0	0	0
3310025856	JERSEY CITY	NJ		10/22/2021	06/28/2024	187,346	0	0	0	0	0	0	187,346	187,346	0	0	0
3310034845	BROOKLYN	NY		05/19/2022	03/28/2024	515,331	0	0	0	0	0	0	515,331	515,331	0	0	0
3310034866	FREEPORT	NY		04/29/2022	11/27/2024	125,817	0	0	0	0	0	0	125,817	125,817	0	0	0
3310034223	OAK RIDGE	NJ		04/29/2022	01/30/2024	49,480	0	0	0	0	0	0	49,480	49,480	0	0	0
3310038908	LIVINGSTON	NJ		09/08/2022	01/30/2024	300,111	0	0	0	0	0	0	300,111	300,111	0	0	0
3310034820	ATLANTIC CITY	NJ		05/19/2022	10/31/2024	49,302	0	0	0	0	0	0	49,302	49,302	0	0	0
3310034827	PHILADELPHIA	PA		05/19/2022	05/30/2024	32,175	0	0	0	0	0	0	32,175	32,175	0	0	0
3310039147	SMITH RIVER	CA		08/01/2022	11/27/2024	47,384	0	0	0	0	0	0	47,384	47,384	0	0	0
3310039152	NEWARK	NJ		08/16/2022	07/31/2024	69,844	0	0	0	0	0	0	69,844	69,844	0	0	0
3310037658	PLAINFIELD	NJ		06/23/2022	02/29/2024	213,840	0	0	0	0	0	0	213,840	213,840	0	0	0
3310037669	BAYPORT	NY		07/25/2022	04/29/2024	99,000	0	0	0	0	0	0	99,000	99,000	0	0	0
3310041368	MONTGOMERY	AL		10/19/2022	10/31/2024	609,309	0	0	0	0	0	0	609,309	609,309	0	0	0
3310041369	OAKLAND	NJ		11/01/2022	05/30/2024	16,919	0	0	0	0	0	0	16,919	16,919	0	0	0
3310037933	JERSEY CITY	NJ		07/25/2022	04/30/2024	423,819	0	0	0	0	0	0	423,819	423,819	0	0	0
3310037934	BROOKLYN	NY		06/29/2022	07/31/2024	400,879	0	0	0	0	0	0	400,879	400,879	0	0	0
4020179265	New Haven	CT		03/12/2021	03/21/2024	6,196,873	0	0	0	0	0	0	6,119,335	6,119,335	0	0	0
4020248844	Griffin	GA		03/12/2021	07/22/2024	1,384,748	0	0	0	0	0	0	1,370,106	1,370,106	0	0	0
4020255939	Newark	NJ		03/12/2021	02/28/2024	5,773,967	0	0	0	0	0	0	5,767,171	5,767,171	0	0	0
4020256395	Griffin	GA		03/12/2021	10/22/2024	898,665	0	0	0	0	0	0	889,249	889,249	0	0	0
4020290624	West Haven	CT		03/12/2021	06/25/2024	2,072,869	0	0	0	0	0	0	2,049,326	2,049,326	0	0	0
3310032293	CHICAGO	IL		03/09/2022	01/30/2024	107,118	0	0	0	0	0	0	107,118	107,118	0	0	0
3310040924	LYNDHURST	NJ		09/08/2022	03/28/2024	185,605	0	0	0	0	0	0	185,605	185,605	0	0	0
3310040933	EAST ISLIP	NY		09/08/2022	12/31/2024	159,044	0	0	0	0	0	0	159,044	159,044	0	0	0
3310039244	PLAINVIEW	NY		09/08/2022	07/31/2024	277,200	0	0	0	0	0	0	277,200	277,200	0	0	0
3310039250	CAMBRIA HEIGHTS	NY		09/08/2022	03/28/2024	198,792	0	0	0	0	0	0	198,792	198,792	0	0	0
3310039262	ATLANTA	GA		08/08/2022	02/29/2024	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310026745	CHICAGO	IL		11/18/2021	07/08/2024	474	0	0	0	0	0	0	474	474	0	0	0
3310035680	YONKERS	NY		08/08/2022	06/28/2024	1,018,678	0	0	0	0	0	0	1,018,678	1,018,678	0	0	0
3310028956	JERSEY CITY	NJ		01/05/2022	05/30/2024	435,145	0	0	0	0	0	0	435,145	435,145	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310040500	JERSEY CITY	NJ		09/28/2022	03/28/2024	177,606	0	0	0	0	0	0	177,606	177,606	0	0	0
3310040504	ALLENDALE	NJ		10/12/2022	01/30/2024	200,277	0	0	0	0	0	0	200,277	200,277	0	0	0
3310027920	EAST HAMPTON	NY		01/05/2022	07/31/2024	533,993	0	0	0	0	0	0	533,993	533,993	0	0	0
3310027982	RAHWAY	NJ		12/28/2021	03/28/2024	142,560	0	0	0	0	0	0	142,560	142,560	0	0	0
3310027990	BELLEVUE	WA		03/09/2022	01/30/2024	588,375	0	0	0	0	0	0	588,375	588,375	0	0	0
3310036459	NEW ORLEANS	LA		06/07/2022	10/31/2024	85,702	0	0	459	0	(459)	0	85,243	85,243	0	0	0
3310040066	CHICAGO	IL		09/08/2022	04/30/2024	51,524	0	0	0	0	0	0	51,524	51,524	0	0	0
3310040088	READING	PA		08/16/2022	06/28/2024	147,088	0	0	0	0	0	0	147,088	147,088	0	0	0
3310035369	HAMILTON	NJ		05/19/2022	06/28/2024	51,678	0	0	0	0	0	0	51,678	51,678	0	0	0
3310035418	AMITYVILLE	NY		05/19/2022	08/31/2024	125,987	0	0	0	0	0	0	125,987	125,987	0	0	0
3310039428	JAMAICA	NY		08/16/2022	09/27/2024	338,221	0	0	0	0	0	0	338,221	338,221	0	0	0
3310035927	PORT JERVIS	NY		06/07/2022	05/30/2024	81,378	0	0	0	0	0	0	81,378	81,378	0	0	0
3310035933	MILFORD	PA		08/08/2022	03/28/2024	65,452	0	0	0	0	0	0	65,452	65,452	0	0	0
3310035973	MCKEESPORT	PA		07/07/2022	03/28/2024	265,837	0	0	0	0	0	0	265,837	265,837	0	0	0
3310035976	MILLBURN	NJ		07/25/2022	01/30/2024	268,884	0	0	0	0	0	0	268,884	268,884	0	0	0
3310039722	DETROIT	MI		09/21/2022	01/30/2024	23,568	0	0	0	0	0	0	23,568	23,568	0	0	0
3310039739	NORTH FORT MYERS	FL		08/16/2022	04/29/2024	61,978	0	0	0	0	0	0	61,978	61,978	0	0	0
3310035326	WOOSTER	OH		06/07/2022	02/29/2024	930,600	0	0	0	0	0	0	930,600	930,600	0	0	0
3310039384	CHATTANOOGA	TN		08/16/2022	02/29/2024	53,539	0	0	0	0	0	0	53,539	53,539	0	0	0
3310039387	AKRON	OH		08/16/2022	03/28/2024	27,027	0	0	0	0	0	0	27,027	27,027	0	0	0
3310032397	COPIAGUE	NY		02/25/2022	10/31/2024	147,015	0	0	0	0	0	0	147,015	147,015	0	0	0
3310038178	CHICAGO	IL		09/28/2022	09/27/2024	400,794	0	0	0	0	0	0	400,794	400,794	0	0	0
3310038181	PAHOA	HI		11/01/2022	03/28/2024	57,024	0	0	0	0	0	0	57,024	57,024	0	0	0
3310042046	WEST BABYLON	NY		10/19/2022	08/30/2024	180,180	0	0	0	0	0	0	180,180	180,180	0	0	0
3310038406	LINDEN	NJ		07/14/2022	10/31/2024	155,411	0	0	0	0	0	0	155,411	155,411	0	0	0
3310038409	NEW BRITAIN	CT		08/16/2022	11/27/2024	293,495	0	0	0	0	0	0	293,495	293,495	0	0	0
3310042434	DAYTON	OH		10/19/2022	04/29/2024	36,697	0	0	0	0	0	0	36,697	36,697	0	0	0
3310042468	NORTHVALE	NJ		10/12/2022	07/31/2024	144,738	0	0	0	0	0	0	144,738	144,738	0	0	0
3310032948	POTTSTOWN	PA		04/29/2022	03/27/2024	59,265	0	0	0	0	0	0	59,265	59,265	0	0	0
3310038367	VALLEY STREAM	NY		07/25/2022	02/29/2024	67,320	0	0	0	0	0	0	67,320	67,320	0	0	0
3310038383	POMONA	NY		08/01/2022	07/31/2024	249,480	0	0	0	0	0	0	249,480	249,480	0	0	0
3310038395	NEWARK	NJ		08/08/2022	02/29/2024	9,108	0	0	0	0	0	0	9,108	9,108	0	0	0
3310042392	SUGARLOAF	CA		10/19/2022	05/30/2024	77,854	0	0	0	0	0	0	77,854	77,854	0	0	0
3310042404	SCHENECTADY	NY		11/10/2022	08/30/2024	59,202	0	0	0	0	0	0	59,202	59,202	0	0	0
3310042416	IRVINGTON	NJ		10/12/2022	05/30/2024	87,084	0	0	0	0	0	0	87,084	87,084	0	0	0
3300003582	HOPATCONG	NJ		03/31/2022	08/26/2024	106,443	0	0	0	0	0	0	106,443	106,443	0	0	0
3300003587	PARAMUS	NJ		03/21/2022	10/29/2024	463,667	0	0	0	0	0	0	463,667	463,667	0	0	0
3300003617	BROOKLYN	NY		03/09/2022	02/28/2024	325,100	0	0	0	0	0	0	325,100	325,100	0	0	0
3300003626	NEW SQUARE	NY		05/17/2022	10/29/2024	491,331	0	0	0	0	0	0	491,331	491,331	0	0	0
3310038625	NEWARK	NJ		08/08/2022	05/30/2024	172,755	0	0	0	0	0	0	172,755	172,755	0	0	0
3310038637	PALM COAST	FL		08/08/2022	03/28/2024	108,336	0	0	0	0	0	0	108,336	108,336	0	0	0
3310043019	HONESDALE	PA		11/10/2022	05/30/2024	40,016	0	0	0	0	0	0	40,016	40,016	0	0	0
3310041284	WESTWEGO	LA		09/21/2022	09/27/2024	56,458	0	0	0	0	0	0	56,458	56,458	0	0	0
3310041288	HONOLULU	HI		09/28/2022	10/31/2024	126,126	0	0	0	0	0	0	126,126	126,126	0	0	0
3310031608	IRVINGTON	NJ		03/09/2022	06/28/2024	72,059	0	0	0	0	0	0	72,059	72,059	0	0	0
3310037866	PHILADELPHIA	PA		07/25/2022	05/30/2024	116,675	0	0	0	0	0	0	116,675	116,675	0	0	0
3310041594	WESTBURY	NY		10/12/2022	05/30/2024	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310041598	MARLBORO	NY		10/19/2022	03/28/2024	138,798	0	0	0	0	0	0	138,798	138,798	0	0	0
3310041618	MONROE	CT		11/10/2022	02/29/2024	42,801	0	0	0	0	0	0	42,801	42,801	0	0	0
3310027550	JERSEY CITY	NJ		11/12/2021	07/31/2024	302,940	0	0	0	0	0	0	302,940	302,940	0	0	0
3310036114	HOLLYWOOD	FL		05/19/2022	09/27/2024	168,122	0	0	0	0	0	0	168,122	168,122	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039813	MIAMI	FL		08/26/2022	06/28/2024	213,166	0	0	0	0	0	0	213,166	213,166	0	0	0
3310037255	CHICAGO	IL		06/29/2022	03/28/2024	111,703	0	0	0	0	0	0	111,703	111,703	0	0	0
3310037264	OAK PARK	IL		07/14/2022	10/31/2024	143,055	0	0	0	0	0	0	143,055	143,055	0	0	0
3310040821	LANSING	MI		09/08/2022	06/28/2024	38,471	0	0	0	0	0	0	38,471	38,471	0	0	0
3310040831	WYANDANCH	NY		08/26/2022	11/27/2024	177,309	0	0	0	0	0	0	177,309	177,309	0	0	0
3310037543	CHICAGO	IL		06/23/2022	02/29/2024	83,160	0	0	0	0	0	0	83,160	83,160	0	0	0
3310041181	PASSAIC	NJ		11/01/2022	03/28/2024	302,940	0	0	0	0	0	0	302,940	302,940	0	0	0
3310041218	LONG BRANCH	NJ		09/28/2022	07/31/2024	509,850	0	0	0	0	0	0	509,850	509,850	0	0	0
3310041233	LIVINGSTON	NJ		10/12/2022	01/30/2024	453,658	0	0	0	0	0	0	453,658	453,658	0	0	0
3310036812	DOUGLASVILLE	GA		06/15/2022	04/29/2024	72,567	0	0	0	0	0	0	72,567	72,567	0	0	0
3310036861	CHICAGO	IL		06/07/2022	09/27/2024	23,661	0	0	0	0	0	0	23,661	23,661	0	0	0
3310040460	WEST NYACK	NY		09/21/2022	01/30/2024	144,738	0	0	0	0	0	0	144,738	144,738	0	0	0
3310040479	HOUSTON	TX		08/26/2022	01/30/2024	285,120	0	0	0	0	0	0	285,120	285,120	0	0	0
3310040480	BEVERLY	NJ		10/12/2022	10/31/2024	22,176	0	0	0	0	0	0	22,176	22,176	0	0	0
3310040804	EGG HARBOR TOWNSHIP	NJ		09/08/2022	04/29/2024	70,749	0	0	0	0	0	0	70,749	70,749	0	0	0
3310027897	MARRERO	LA		04/14/2022	02/29/2024	63,967	0	0	0	0	0	0	63,967	63,967	0	0	0
3310036402	HARTFORD	CT		06/29/2022	05/30/2024	195,633	0	0	0	0	0	0	195,633	195,633	0	0	0
3310040047	VINELAND	NJ		08/08/2022	02/29/2024	64,093	0	0	0	0	0	0	64,093	64,093	0	0	0
3310026971	IRVINGTON	NJ		11/18/2021	08/30/2024	100,505	0	0	0	0	0	0	100,505	100,505	0	0	0
3310039663	NEW ORLEANS	LA		08/08/2022	01/30/2024	259,291	0	0	0	0	0	0	259,291	259,291	0	0	0
3310027804	PLAINFIELD	NJ		11/29/2021	02/29/2024	199,901	0	0	0	0	0	0	199,901	199,901	0	0	0
3300003679	NEW PROVIDENCE	NJ		05/26/2022	04/24/2024	242,153	0	0	0	0	0	0	242,153	242,153	0	0	0
3300003693	BROOKLYN	NY		03/31/2022	02/28/2024	471,903	0	0	0	0	0	0	471,903	471,903	0	0	0
3310033662	PHILADELPHIA	PA		10/12/2022	05/30/2024	179,744	0	0	0	0	0	0	179,744	179,744	0	0	0
3310038641	FITCHBURG	MA		11/10/2022	01/30/2024	29,700	0	0	0	0	0	0	29,700	29,700	0	0	0
3310038655	IRVINGTON	NJ		08/08/2022	01/30/2024	61,971	0	0	0	0	0	0	61,971	61,971	0	0	0
3310043138	LEVITTOWN	NY		10/19/2022	08/31/2024	163,152	0	0	0	0	0	0	163,152	163,152	0	0	0
3310043146	ISLIP TERRACE	NY		11/10/2022	03/28/2024	140,671	0	0	0	0	0	0	140,671	140,671	0	0	0
3310034122	HIGH BRIDGE	NJ		04/01/2022	01/30/2024	57,024	0	0	0	0	0	0	57,024	57,024	0	0	0
3310038859	BROOKLYN	NY		07/25/2022	02/29/2024	208,494	0	0	0	0	0	0	208,494	208,494	0	0	0
3310038873	SALEM	MA		08/08/2022	01/30/2024	267,300	0	0	0	0	0	0	267,300	267,300	0	0	0
3310034671	NEWBURGH	NY		05/19/2022	03/28/2024	124,027	0	0	0	0	0	0	124,027	124,027	0	0	0
3310032221	SHIRLEY	NY		03/09/2022	07/31/2024	125,255	0	0	0	0	0	0	125,255	125,255	0	0	0
3310038119	PASSAIC	NJ		07/25/2022	05/30/2024	178,358	0	0	0	0	0	0	178,358	178,358	0	0	0
3310041974	PALM SPRINGS	CA		10/12/2022	06/28/2024	523,255	0	0	0	0	0	0	523,255	523,255	0	0	0
3310041981	PHILADELPHIA	PA		11/10/2022	09/27/2024	36,590	0	0	0	0	0	0	36,590	36,590	0	0	0
3310041983	WATERBURY	CT		11/10/2022	09/27/2024	103,470	0	0	0	0	0	0	103,470	103,470	0	0	0
3300002981	SPRING VALLEY	NY		06/08/2021	03/20/2024	452,426	0	0	0	0	0	0	452,426	452,426	0	0	0
3310032850	WEST HAVEN	CT		04/08/2022	02/29/2024	29,502	0	0	0	0	0	0	29,502	29,502	0	0	0
3310038332	BRENTWOOD	NY		09/21/2022	08/31/2024	138,600	0	0	0	0	0	0	138,600	138,600	0	0	0
3310038339	PITTSBURGH	PA		07/14/2022	09/27/2024	68,825	0	0	0	0	0	0	68,825	68,825	0	0	0
3310038342	JOSHUA TREE	CA		08/26/2022	03/28/2024	231,574	0	0	0	0	0	0	231,574	231,574	0	0	0
3310038359	AUGUSTA	GA		07/25/2022	04/29/2024	28,234	0	0	0	0	0	0	28,234	28,234	0	0	0
3310038366	PENSACOLA	FL		07/07/2022	01/30/2024	90,882	0	0	0	0	0	0	90,882	90,882	0	0	0
3310042368	CHELSEA	MA		10/19/2022	06/28/2024	267,300	0	0	0	0	0	0	267,300	267,300	0	0	0
3310036541	CHICAGO	IL		06/23/2022	01/30/2024	67,413	0	0	0	0	0	0	67,413	67,413	0	0	0
3310036577	JERSEY CITY	NJ		06/23/2022	05/30/2024	454,925	0	0	0	0	0	0	454,925	454,925	0	0	0
3310040152	PERTH AMBOY	NJ		10/19/2022	05/30/2024	23,760	0	0	0	0	0	0	23,760	23,760	0	0	0
3310041235	BEDFORD	IN		11/01/2022	04/29/2024	38,016	0	0	0	0	0	0	38,016	38,016	0	0	0
3310031430	PHILLIPSBURG	NJ		03/09/2022	05/30/2024	51,044	0	0	0	0	0	0	51,044	51,044	0	0	0
3310041519	LIVINGSTON	NJ		11/10/2022	05/30/2024	182,754	0	0	0	0	0	0	182,754	182,754	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310032088	CHICAGO	IL		02/11/2022	04/29/2024	58,806	0	0	0	0	0	0	58,806	58,806	0	0	0
3310038051	MAYWOOD	IL		07/25/2022	01/30/2024	95,179	0	0	0	0	0	0	95,179	95,179	0	0	0
3310038058	BOSTON	MA		08/01/2022	03/28/2024	605,880	0	0	0	0	0	0	605,880	605,880	0	0	0
3310038062	POUGHKEEPSIE	NY		07/14/2022	08/30/2024	803,405	0	0	0	0	0	0	803,405	803,405	0	0	0
3310030464	BROOKLYN	NY		02/07/2022	06/28/2024	1,367,578	0	0	0	0	0	0	1,367,578	1,367,578	0	0	0
3310037505	CALUMET CITY	IL		08/01/2022	05/30/2024	43,491	0	0	0	0	0	0	43,491	43,491	0	0	0
3310037510	DETROIT	MI		08/16/2022	09/27/2024	20,841	0	0	0	0	0	0	20,841	20,841	0	0	0
3310041143	MALVERNE	NY		10/12/2022	09/27/2024	202,910	0	0	0	0	0	0	202,910	202,910	0	0	0
3310041157	CHICAGO	IL		10/12/2022	01/30/2024	52,529	0	0	0	0	0	0	52,529	52,529	0	0	0
3310041173	NEWARK	NJ		09/21/2022	08/30/2024	68,539	0	0	0	0	0	0	68,539	68,539	0	0	0
3310031419	TUCSON	AZ		03/17/2022	04/29/2024	564,300	0	0	0	0	0	0	564,300	564,300	0	0	0
3310037759	NEWARK	NJ		07/14/2022	07/31/2024	74,052	0	0	0	0	0	0	74,052	74,052	0	0	0
3310037778	WATERBURY	CT		08/08/2022	03/28/2024	1,251,196	0	0	0	0	0	0	1,251,196	1,251,196	0	0	0
3310041514	BELLEVILLE	NJ		11/01/2022	05/30/2024	79,943	0	0	0	0	0	0	79,943	79,943	0	0	0
3310028696	PHILADELPHIA	PA		11/01/2022	02/29/2024	160,085	0	0	0	0	0	0	160,085	160,085	0	0	0
3310036796	BALTIMORE	MD		08/16/2022	07/31/2024	27,977	0	0	0	0	0	0	27,977	27,977	0	0	0
3310036808	IRVINGTON	NJ		08/08/2022	01/30/2024	176,636	0	0	0	0	0	0	176,636	176,636	0	0	0
3310040387	FORSYTH	GA		10/12/2022	10/31/2024	167,425	0	0	0	0	0	0	167,425	167,425	0	0	0
3310040410	LIVINGSTON	NJ		09/21/2022	08/30/2024	172,854	0	0	0	0	0	0	172,854	172,854	0	0	0
3310040426	BAY SHORE	NY		08/16/2022	09/27/2024	196,020	0	0	0	0	0	0	196,020	196,020	0	0	0
3310036382	LAKE ARIEL	PA		08/01/2022	01/30/2024	81,144	0	0	0	0	0	0	81,144	81,144	0	0	0
3310036392	CLARK	NJ		06/29/2022	06/28/2024	157,509	0	0	0	0	0	0	157,509	157,509	0	0	0
3310036393	WOODHAVEN	NY		08/16/2022	11/27/2024	185,769	0	0	0	0	0	0	185,769	185,769	0	0	0
3310040012	ST. LOUIS	MO		09/08/2022	08/30/2024	30,919	0	0	0	0	0	0	30,919	30,919	0	0	0
3310040033	NEWBURGH	NY		08/26/2022	04/29/2024	76,626	0	0	0	0	0	0	76,626	76,626	0	0	0
3310040036	BROOKLYN	NY		08/16/2022	07/31/2024	205,750	0	0	0	0	0	0	205,750	205,750	0	0	0
3310036752	JERSEY CITY	NJ		08/08/2022	04/29/2024	570,849	0	0	0	0	0	0	570,849	570,849	0	0	0
3310040376	PILESGROVE TOWNSHIP	NJ		08/26/2022	08/30/2024	99,610	0	0	0	0	0	0	99,610	99,610	0	0	0
3310040382	PITTSBURGH	PA		09/08/2022	01/30/2024	28,223	0	0	0	0	0	0	28,223	28,223	0	0	0
3310040384	FORSYTH	GA		10/12/2022	09/27/2024	181,948	0	0	0	0	0	0	181,948	181,948	0	0	0
3310038876	LYNN	MA		08/16/2022	02/29/2024	249,480	0	0	0	0	0	0	249,480	249,480	0	0	0
3310038880	NEW PORT RICHEY	FL		08/26/2022	03/28/2024	82,815	0	0	0	0	0	0	82,815	82,815	0	0	0
3310025675	TRIANGLE	VA		09/28/2021	08/07/2024	159,451	0	0	0	0	0	0	159,451	159,451	0	0	0
3310039121	HOUSTON	TX		08/08/2022	06/28/2024	263,983	0	0	0	0	0	0	263,983	263,983	0	0	0
3310039137	WATERBURY	CT		08/01/2022	01/30/2024	81,398	0	0	0	0	0	0	81,398	81,398	0	0	0
3310034696	DAYTON	OH		09/08/2022	08/07/2024	34,111	0	0	0	0	0	0	34,111	34,111	0	0	0
3310039336	ATLANTA	GA		08/16/2022	09/27/2024	400,079	0	0	0	0	0	0	400,079	400,079	0	0	0
3300003521	JERSEY CITY	NJ		02/16/2022	06/26/2024	379,848	0	0	0	0	0	0	379,848	379,848	0	0	0
3300003523	BROOKLYN	NY		03/09/2022	05/24/2024	495,644	0	0	0	0	0	0	495,644	495,644	0	0	0
3300003547	MAPLEWOOD	NJ		03/03/2022	04/24/2024	354,170	0	0	0	0	0	0	354,170	354,170	0	0	0
3310033423	RED BANK	NJ		04/14/2022	04/29/2024	200,772	0	0	0	0	0	0	200,772	200,772	0	0	0
3310042983	LORAIN	OH		11/01/2022	01/30/2024	40,077	0	0	0	0	0	0	40,077	40,077	0	0	0
3310036906	TORRINGTON	CT		07/07/2022	05/30/2024	49,203	0	0	0	0	0	0	49,203	49,203	0	0	0
3310036911	BROOKLYN	NY		07/07/2022	09/27/2024	221,859	0	0	0	0	0	0	221,859	221,859	0	0	0
3310036926	CLEVELAND HEIGHTS	OH		06/15/2022	09/27/2024	67,320	0	0	0	0	0	0	67,320	67,320	0	0	0
3310036932	HUDSON	NY		07/07/2022	02/29/2024	59,737	0	0	0	0	0	0	59,737	59,737	0	0	0
3310040547	BALTIMORE	MD		08/16/2022	07/31/2024	60,984	0	0	0	0	0	0	60,984	60,984	0	0	0
3310040552	PLAINFIELD	NJ		08/26/2022	09/27/2024	111,755	0	0	0	0	0	0	111,755	111,755	0	0	0
3310037276	WILTON MANORS	FL		07/14/2022	04/29/2024	201,960	0	0	0	0	0	0	201,960	201,960	0	0	0
3310041886	GAINESVILLE	TX		10/19/2022	07/31/2024	52,331	0	0	0	0	0	0	52,331	52,331	0	0	0
3310041908	CHICAGO	IL		09/21/2022	09/27/2024	87,773	0	0	0	0	0	0	87,773	87,773	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310032742	HEMPSTEAD	NY		03/09/2022	01/30/2024	115,830	0	0	0	0	0	0	115,830	115,830	0	0	0
3310038268	MONROE	NY		08/08/2022	11/27/2024	164,641	0	0	0	0	0	0	164,641	164,641	0	0	0
3310038293	SELDEN	NY		08/08/2022	10/31/2024	153,252	0	0	0	0	0	0	153,252	153,252	0	0	0
3310042252	LUTHERVILLE TIMONIUM	MD		11/01/2022	04/29/2024	132,957	0	0	0	0	0	0	132,957	132,957	0	0	0
3300003359	UNION	NJ		05/26/2022	04/24/2024	182,172	0	0	0	0	0	0	182,172	182,172	0	0	0
3300003387	ESSEX FELLS	NJ		02/16/2022	04/24/2024	719,483	0	0	0	0	0	0	719,483	719,483	0	0	0
3310031948	ROOSEVELT	NY		02/07/2022	11/15/2024	112,801	0	0	0	0	0	0	112,801	112,801	0	0	0
3310031983	ELIZABETH	NJ		03/22/2022	01/30/2024	172,735	0	0	0	0	0	0	172,735	172,735	0	0	0
3310038027	INDIANAPOLIS	IN		07/14/2022	06/28/2024	66,499	0	0	0	0	0	0	66,499	66,499	0	0	0
3310041844	OSSINING	NY		10/12/2022	03/28/2024	118,622	0	0	0	0	0	0	118,622	118,622	0	0	0
3310041879	THIBODAUX	LA		11/10/2022	08/30/2024	48,512	0	0	0	0	0	0	48,512	48,512	0	0	0
3310032662	KEANSBURG	NJ		03/09/2022	09/27/2024	1,919,282	0	0	0	0	0	0	1,919,282	1,919,282	0	0	0
3310037150	TOLEDO	OH		08/01/2022	03/28/2024	21,066	0	0	0	0	0	0	21,066	21,066	0	0	0
3310040774	ROCKY POINT	NY		10/12/2022	04/29/2024	134,442	0	0	0	0	0	0	134,442	134,442	0	0	0
3310030380	HEBER CITY	UT		02/11/2022	02/29/2024	601,920	0	0	0	0	0	0	601,920	601,920	0	0	0
3310037497	PHILADELPHIA	PA		06/23/2022	01/30/2024	71,137	0	0	0	0	0	0	71,137	71,137	0	0	0
3310041111	STROUDSBURG	PA		10/12/2022	05/30/2024	42,264	0	0	0	0	0	0	42,264	42,264	0	0	0
3310041141	ST. PETERSBURG	FL		09/28/2022	05/30/2024	122,018	0	0	0	0	0	0	122,018	122,018	0	0	0
3310026369	ROOSEVELT	NY		11/12/2021	09/27/2024	150,183	0	0	0	0	0	0	150,183	150,183	0	0	0
3310039337	WATERBURY	CT		08/26/2022	02/29/2024	193,248	0	0	0	0	0	0	193,248	193,248	0	0	0
3310039359	TRENTON	NJ		09/08/2022	03/28/2024	47,599	0	0	0	0	0	0	47,599	47,599	0	0	0
3310026917	DECATUR	GA		10/14/2021	09/05/2024	2,295	0	0	0	0	0	0	2,295	2,295	0	0	0
3310039613	COPIAGUE	NY		09/21/2022	06/28/2024	133,848	0	0	0	0	0	0	133,848	133,848	0	0	0
3310039621	NEW ORLEANS	LA		08/26/2022	10/31/2024	39,299	0	0	0	0	0	0	39,299	39,299	0	0	0
3310038823	JERSEY CITY	NJ		08/01/2022	08/30/2024	431,640	0	0	0	0	0	0	431,640	431,640	0	0	0
3310038838	PHILADELPHIA	PA		07/14/2022	01/30/2024	65,340	0	0	0	0	0	0	65,340	65,340	0	0	0
3310025489	COLUMBUS	OH		09/28/2021	06/28/2024	93,139	0	0	0	0	0	0	93,139	93,139	0	0	0
3310025502	ORANGE	NJ		10/22/2021	02/29/2024	106,900	0	0	0	0	0	0	106,900	106,900	0	0	0
3310034553	ELMHURST	IL		04/01/2022	09/27/2024	130,896	0	0	0	0	0	0	130,896	130,896	0	0	0
3310034637	NEWARK	NJ		08/16/2022	05/30/2024	104,346	0	0	0	0	0	0	104,346	104,346	0	0	0
3310039083	BABYLON	NY		07/14/2022	07/31/2024	177,606	0	0	0	0	0	0	177,606	177,606	0	0	0
3310039093	WOODMERE	NY		08/01/2022	08/31/2024	502,539	0	0	0	0	0	0	502,539	502,539	0	0	0
3310037570	VICTOR	ID		09/28/2022	01/30/2024	334,303	0	0	0	0	0	0	334,303	334,303	0	0	0
3310041261	BROOKLYN	NY		11/10/2022	02/29/2024	376,992	0	0	0	0	0	0	376,992	376,992	0	0	0
3310041267	IRVINGTON	NJ		09/21/2022	12/31/2024	125,348	0	0	0	0	0	0	125,348	125,348	0	0	0
3310041274	PHILADELPHIA	PA		11/10/2022	01/03/2024	55,863	0	0	0	0	0	0	55,863	55,863	0	0	0
3310038531	ALBANY	NY		07/25/2022	02/29/2024	58,574	0	0	0	0	0	0	58,574	58,574	0	0	0
3310042774	MALIBU	CA		10/19/2022	01/30/2024	905,226	0	0	0	0	0	0	905,226	905,226	0	0	0
3310042807	STATEN ISLAND	NY		11/01/2022	07/31/2024	94,446	0	0	0	0	0	0	94,446	94,446	0	0	0
3310042862	VALLEY PARK	MO		11/10/2022	05/30/2024	32,922	0	0	0	0	0	0	32,922	32,922	0	0	0
3310038245	AMITYVILLE	NY		09/08/2022	03/28/2024	120,285	0	0	0	0	0	0	120,285	120,285	0	0	0
3310042179	LAKE VILLA	IL		11/10/2022	03/27/2024	58,806	0	0	0	0	0	0	58,806	58,806	0	0	0
3310042193	NEW BEDFORD	MA		10/12/2022	08/30/2024	181,665	0	0	0	0	0	0	181,665	181,665	0	0	0
3310042200	WOODMERE	NY		11/10/2022	05/30/2024	452,976	0	0	0	0	0	0	452,976	452,976	0	0	0
3310037716	SAINT LOUIS	MO		08/01/2022	07/31/2024	102,980	0	0	0	0	0	0	102,980	102,980	0	0	0
3310037718	JERSEY CITY	NJ		08/01/2022	11/27/2024	386,694	0	0	0	0	0	0	386,694	386,694	0	0	0
3310037724	JERSEY CITY	NJ		06/29/2022	03/28/2024	262,825	0	0	0	0	0	0	262,825	262,825	0	0	0
3310041471	LOGANSPORT	IN		09/28/2022	01/30/2024	39,254	0	0	0	0	0	0	39,254	39,254	0	0	0
3310041472	ROME	NY		10/19/2022	02/29/2024	21,364	0	0	0	0	0	0	21,364	21,364	0	0	0
3310041474	SAN ANTONIO	TX		11/01/2022	05/30/2024	50,820	0	0	0	0	0	0	50,820	50,820	0	0	0
3310030277	LITTLE FALLS	NJ		01/11/2022	01/30/2024	124,285	0	0	0	0	0	0	124,285	124,285	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310037412	BROOKLYN	NY		08/26/2022	05/30/2024	1,163,100	0	0	0	0	0	0	1,163,100	1,163,100	0	0	0
3310037451	STAMFORD	CT		06/15/2022	09/27/2024	158,400	0	0	0	0	0	0	158,400	158,400	0	0	0
3310041054	HOLLYWOOD	FL		09/21/2022	04/29/2024	97,060	0	0	0	0	0	0	97,060	97,060	0	0	0
3310035877	BROOKLYN	NY		08/26/2022	08/30/2024	1,188,000	0	0	0	0	0	0	1,188,000	1,188,000	0	0	0
3310039655	TRABUCO CANYON	CA		08/08/2022	07/31/2024	318,958	0	0	0	0	0	0	318,958	318,958	0	0	0
3310036201	YONKERS	NY		08/08/2022	09/27/2024	903,506	0	0	0	0	0	0	903,506	903,506	0	0	0
3310036230	BROOKLYN	NY		07/07/2022	07/31/2024	546,876	0	0	0	0	0	0	546,876	546,876	0	0	0
3310036275	BOCA RATON	FL		07/07/2022	05/30/2024	1,083,971	0	0	0	0	0	0	1,083,971	1,083,971	0	0	0
3310026162	BROOKLYN	NY		12/16/2021	07/31/2024	60,390	0	0	0	0	0	0	60,390	60,390	0	0	0
3310035215	LIVINGSTON	NJ		06/23/2022	01/30/2024	397,861	0	0	0	0	0	0	397,861	397,861	0	0	0
3300004172	PATERSON	NJ		01/19/2023	04/24/2024	152,618	0	0	0	0	0	0	152,618	152,618	0	0	0
3310043966	NORTHBROOK	IL		01/30/2023	03/28/2024	59,594	0	0	0	0	0	0	59,594	59,594	0	0	0
3310044030	CARBONDALE	IL		01/30/2023	03/28/2024	686,001	0	0	0	0	0	0	686,001	686,001	0	0	0
3310044415	FORSYTH	GA		01/30/2023	10/31/2024	157,310	0	0	0	0	0	0	157,310	157,310	0	0	0
3310045135	ASBURY PARK	NJ		01/30/2023	01/30/2024	68,310	0	0	0	0	0	0	68,310	68,310	0	0	0
3310045363	DECATUR	GA		01/30/2023	02/29/2024	94,525	0	0	0	0	0	0	94,525	94,525	0	0	0
3310043798	HARTFORD	CT		01/10/2023	05/30/2024	185,056	0	0	0	0	0	0	185,056	185,056	0	0	0
3310044940	NEWARK	NJ		02/27/2023	02/29/2024	89,100	0	0	0	0	0	0	89,100	89,100	0	0	0
3310045248	HUNTINGTON	NY		02/13/2023	02/29/2024	200,950	0	0	0	0	0	0	200,950	200,950	0	0	0
3310045268	NEWARK	NJ		02/13/2023	07/31/2024	202,485	0	0	0	0	0	0	202,485	202,485	0	0	0
3310045708	HOLTSVILLE	NY		02/13/2023	01/30/2024	153,252	0	0	0	0	0	0	153,252	153,252	0	0	0
3310046159	JERSEY CITY	NJ		02/13/2023	09/27/2024	169,488	0	0	0	0	0	0	169,488	169,488	0	0	0
3310047867	ELYRIA	OH		02/27/2023	02/29/2024	23,839	0	0	0	0	0	0	23,839	23,839	0	0	0
3310048365	THE BRONX	NY		02/27/2023	07/31/2024	231,660	0	0	0	0	0	0	231,660	231,660	0	0	0
3310046614	ALBANY	NY		02/13/2023	09/27/2024	64,152	0	0	0	0	0	0	64,152	64,152	0	0	0
3310046729	FAR ROCKAWAY	NY		02/13/2023	05/30/2024	167,063	0	0	0	0	0	0	167,063	167,063	0	0	0
3300004307	JERSEY CITY	NJ		02/16/2023	06/26/2024	174,420	0	0	0	0	0	0	174,420	174,420	0	0	0
3300004308	JERSEY CITY	NJ		02/16/2023	06/26/2024	163,761	0	0	0	0	0	0	163,761	163,761	0	0	0
3300004329	PARAMUS	NJ		02/27/2023	03/20/2024	548,454	0	0	0	0	0	0	548,454	548,454	0	0	0
3310046868	SHIRLEY	NY		02/27/2023	01/30/2024	88,952	0	0	0	0	0	0	88,952	88,952	0	0	0
3310046917	EAST NORTHPORT	NY		02/13/2023	06/28/2024	190,674	0	0	0	0	0	0	190,674	190,674	0	0	0
3310043939	YONKERS	NY		02/13/2023	08/30/2024	371,250	0	0	0	0	0	0	371,250	371,250	0	0	0
3310042884	MANSFIELD	OH		02/27/2023	03/28/2024	513,513	0	0	0	0	0	0	513,513	513,513	0	0	0
3310042885	MANSFIELD	OH		02/27/2023	03/28/2024	530,642	0	0	0	0	0	0	530,642	530,642	0	0	0
3310042886	MANSFIELD	OH		02/27/2023	03/28/2024	517,374	0	0	0	0	0	0	517,374	517,374	0	0	0
3300004304	HACKETTSTOWN	NJ		03/08/2023	04/24/2024	116,280	0	0	0	0	0	0	116,280	116,280	0	0	0
3300004338	PARAMUS	NJ		03/08/2023	03/20/2024	476,457	0	0	0	0	0	0	476,457	476,457	0	0	0
3300004346	CHICAGO	IL		03/08/2023	05/24/2024	260,080	0	0	0	0	0	0	260,080	260,080	0	0	0
3300004362	CHICAGO	IL		03/08/2023	05/24/2024	359,015	0	0	0	0	0	0	359,015	359,015	0	0	0
3310048412	DOVER	DE		03/15/2023	01/30/2024	48,114	0	0	0	0	0	0	48,114	48,114	0	0	0
3310048576	BALTIMORE	MD		03/15/2023	02/29/2024	38,412	0	0	0	0	0	0	38,412	38,412	0	0	0
3310046796	MAYS LANDING	NJ		04/27/2023	06/28/2024	74,947	0	0	0	0	0	0	74,947	74,947	0	0	0
3310049010	BALTIMORE	MD		04/27/2023	03/28/2024	47,157	0	0	0	0	0	0	47,157	47,157	0	0	0
3310049091	CHICAGO	IL		04/27/2023	04/29/2024	140,976	0	0	0	0	0	0	140,976	140,976	0	0	0
3310050286	DETROIT	MI		04/19/2023	03/28/2024	45,760	0	0	0	0	0	0	45,760	45,760	0	0	0
3310050301	UNION	NJ		04/27/2023	05/30/2024	144,334	0	0	0	0	0	0	144,334	144,334	0	0	0
3310050355	FARMINGVILLE	NY		04/27/2023	02/29/2024	103,673	0	0	0	0	0	0	103,673	103,673	0	0	0
3310050364	MOUNTAIN VIEW	CA		04/27/2023	06/28/2024	794,376	0	0	0	0	0	0	794,376	794,376	0	0	0
3310050374	BROOKLYN	NY		04/04/2023	09/27/2024	228,492	0	0	0	0	0	0	228,492	228,492	0	0	0
3310050380	PATERSON	NJ		04/27/2023	06/28/2024	75,735	0	0	0	0	0	0	75,735	75,735	0	0	0
3310051555	ATLANTIC CITY	NJ		04/27/2023	08/07/2024	41,976	0	0	0	0	0	0	41,976	41,976	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310051636	PHILADELPHIA	PA		04/27/2023	08/30/2024	92,397	0	0	0	0	0	0	92,397	92,397	0	0	0
3310051650	JACKSONVILLE	FL		04/27/2023	05/30/2024	32,225	0	0	0	0	0	0	32,225	32,225	0	0	0
3310051655	TRENTON	NJ		04/27/2023	01/30/2024	27,720	0	0	0	0	0	0	27,720	27,720	0	0	0
3310051670	COHOES	NY		04/27/2023	03/28/2024	42,570	0	0	0	0	0	0	42,570	42,570	0	0	0
3310045653	BRANCHBURG	NJ		04/27/2023	06/28/2024	159,588	0	0	0	0	0	0	159,588	159,588	0	0	0
3310048103	SPRINGFIELD	NJ		04/19/2023	02/29/2024	140,976	0	0	0	0	0	0	140,976	140,976	0	0	0
3310049770	PANORAMA CITY	CA		04/27/2023	01/30/2024	292,109	0	0	0	0	0	0	292,109	292,109	0	0	0
3310049861	LANSING	MI		04/19/2023	10/31/2024	28,274	0	0	0	0	0	0	28,274	28,274	0	0	0
3310049897	PERTH	NY		04/19/2023	10/31/2024	51,596	0	0	0	0	0	0	51,596	51,596	0	0	0
3310050727	FLUSHING	NY		04/27/2023	07/31/2024	213,840	0	0	0	0	0	0	213,840	213,840	0	0	0
3310050882	NEWARK	NJ		04/19/2023	03/28/2024	135,044	0	0	0	0	0	0	135,044	135,044	0	0	0
3310046266	HARTFORD	CT		04/27/2023	04/29/2024	68,726	0	0	0	0	0	0	68,726	68,726	0	0	0
3310048731	COCHRAN	GA		04/19/2023	04/29/2024	49,500	0	0	0	0	0	0	49,500	49,500	0	0	0
3310048776	BALTIMORE	MD		04/19/2023	07/31/2024	65,823	0	0	0	0	0	0	65,823	65,823	0	0	0
3310050103	DARLINGTON	SC		04/27/2023	07/31/2024	41,837	0	0	0	0	0	0	41,837	41,837	0	0	0
3310050125	BALTIMORE	MD		04/19/2023	06/28/2024	127,512	0	0	0	0	0	0	127,512	127,512	0	0	0
3310050147	PITTSBURGH	PA		04/27/2023	06/28/2024	38,808	0	0	0	0	0	0	38,808	38,808	0	0	0
3310050150	COPIAGUE	NY		04/19/2023	05/30/2024	92,753	0	0	0	0	0	0	92,753	92,753	0	0	0
3310050155	LINDEN	NJ		04/19/2023	01/30/2024	177,408	0	0	0	0	0	0	177,408	177,408	0	0	0
3310049940	TYRONE	PA		04/27/2023	03/28/2024	45,778	0	0	0	0	0	0	45,778	45,778	0	0	0
3310049974	PHILADELPHIA	PA		04/27/2023	05/30/2024	44,352	0	0	0	0	0	0	44,352	44,352	0	0	0
3310050012	VINELAND	NJ		04/27/2023	02/29/2024	52,553	0	0	0	0	0	0	52,553	52,553	0	0	0
3310050048	GARNERVILLE	NY		04/04/2023	04/29/2024	121,651	0	0	0	0	0	0	121,651	121,651	0	0	0
3310050899	PATERSON	NJ		04/27/2023	06/28/2024	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310050902	THE BRONX	NY		04/27/2023	06/28/2024	145,411	0	0	0	0	0	0	145,411	145,411	0	0	0
3310050968	WATERBURY	CT		04/19/2023	01/30/2024	27,720	0	0	0	0	0	0	27,720	27,720	0	0	0
3310051113	MARLBORO	NJ		04/27/2023	06/28/2024	265,519	0	0	0	0	0	0	265,519	265,519	0	0	0
3310051151	SAINT STEPHEN	SC		04/27/2023	07/31/2024	72,369	0	0	0	0	0	0	72,369	72,369	0	0	0
3310051163	HOUSTON	TX		04/27/2023	07/31/2024	107,613	0	0	0	0	0	0	107,613	107,613	0	0	0
3310051231	FORT LAUDERDALE	FL		04/27/2023	06/28/2024	117,516	0	0	0	0	0	0	117,516	117,516	0	0	0
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	07/31/2024	313,759	0	0	0	0	0	0	313,759	313,759	0	0	0
3310046664	UNION CITY	NJ		04/19/2023	10/31/2024	346,698	0	0	0	0	0	0	346,698	346,698	0	0	0
3310048815	AMSTERDAM	NY		04/27/2023	01/30/2024	28,796	0	0	0	0	0	0	28,796	28,796	0	0	0
3310048834	HOLLIS	NY		04/27/2023	03/28/2024	268,904	0	0	0	0	0	0	268,904	268,904	0	0	0
3310048900	PHILADELPHIA	PA		04/04/2023	11/27/2024	77,616	0	0	0	0	0	0	77,616	77,616	0	0	0
3310050169	PHILADELPHIA	PA		04/19/2023	07/31/2024	185,791	0	0	0	0	0	0	185,791	185,791	0	0	0
3310050189	KANSAS CITY	MO		04/19/2023	06/28/2024	29,163	0	0	0	0	0	0	29,163	29,163	0	0	0
3310050227	TILLSON	NY		04/27/2023	06/28/2024	83,488	0	0	0	0	0	0	83,488	83,488	0	0	0
3310051363	FORKED RIVER	NJ		04/27/2023	03/28/2024	10,296	0	0	0	0	0	0	10,296	10,296	0	0	0
3310051440	CLIFFSIDE PARK	NJ		04/27/2023	02/29/2024	177,566	0	0	0	0	0	0	177,566	177,566	0	0	0
3300004337	PARAMUS	NJ		04/05/2023	04/24/2024	382,416	0	0	0	0	0	0	382,416	382,416	0	0	0
3310047868	PHILADELPHIA	PA		04/27/2023	01/30/2024	54,886	0	0	0	0	0	0	54,886	54,886	0	0	0
3310047914	DAVENPORT	IA		04/19/2023	05/30/2024	39,362	0	0	0	0	0	0	39,362	39,362	0	0	0
3310049590	AMITYVILLE	NY		04/27/2023	05/30/2024	153,252	0	0	0	0	0	0	153,252	153,252	0	0	0
3310049669	MIAMI	FL		04/27/2023	03/28/2024	282,645	0	0	0	0	0	0	282,645	282,645	0	0	0
3310049697	HARDYSTON	NJ		04/19/2023	01/30/2024	90,090	0	0	0	0	0	0	90,090	90,090	0	0	0
3310047096	HEMPSTEAD	NY		04/19/2023	05/30/2024	103,178	0	0	0	0	0	0	103,178	103,178	0	0	0
3310049191	WASHINGTON	DC		04/19/2023	06/28/2024	47,520	0	0	0	0	0	0	47,520	47,520	0	0	0
3310049315	WATERBURY	CT		04/27/2023	07/31/2024	65,934	0	0	0	0	0	0	65,934	65,934	0	0	0
3310049383	BRISTOL	VA		04/04/2023	12/31/2024	77,446	0	0	0	0	0	0	77,446	77,446	0	0	0
3300004351	ASTORIA	NY		04/05/2023	06/26/2024	847,875	0	0	0	0	0	0	847,875	847,875	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310050479	PENSACOLA	FL		04/19/2023	04/29/2024	59,400	0	0	0	0	0	0	59,400	59,400	0	0	0
3310050531	WASHINGTON	NJ		04/27/2023	11/27/2024	85,685	0	0	0	0	0	0	85,685	85,685	0	0	0
3310050567	LONG BRANCH	NJ		04/27/2023	05/30/2024	288,288	0	0	0	0	0	0	288,288	288,288	0	0	0
3310050590	BRENTWOOD	NY		04/19/2023	12/31/2024	128,977	0	0	0	0	0	0	128,977	128,977	0	0	0
3310050667	ST. PETERSBURG	FL		04/19/2023	06/28/2024	73,458	0	0	0	0	0	0	73,458	73,458	0	0	0
3310047128	SEASIDE HEIGHTS	NJ		04/19/2023	09/27/2024	133,690	0	0	0	0	0	0	133,690	133,690	0	0	0
3310049449	GREELEY	CO		04/19/2023	01/30/2024	147,708	0	0	0	0	0	0	147,708	147,708	0	0	0
3310049496	JERSEY CITY	NJ		04/19/2023	10/31/2024	285,219	0	0	0	0	0	0	285,219	285,219	0	0	0
3310049517	NEW ORLEANS	LA		04/27/2023	03/28/2024	41,026	0	0	0	0	0	0	41,026	41,026	0	0	0
3310049551	NEWARK	NJ		04/04/2023	03/28/2024	194,040	0	0	0	0	0	0	194,040	194,040	0	0	0
3310050396	VENTNOR CITY	NJ		04/27/2023	03/28/2024	296,158	0	0	0	0	0	0	296,158	296,158	0	0	0
3310050464	LONG VALLEY	NJ		04/19/2023	06/28/2024	94,860	0	0	0	0	0	0	94,860	94,860	0	0	0
3310050467	PARK FOREST	IL		04/27/2023	02/29/2024	35,482	0	0	0	0	0	0	35,482	35,482	0	0	0
3310051700	SELDEN	NY		04/27/2023	04/30/2024	91,019	0	0	0	0	0	0	91,019	91,019	0	0	0
3310051723	CAPE CORAL	FL		04/27/2023	07/31/2024	281,421	0	0	0	0	0	0	281,421	281,421	0	0	0
3310052239	PHILADELPHIA	PA		04/27/2023	09/27/2024	63,392	0	0	0	0	0	0	63,392	63,392	0	0	0
3310053002	CHICAGO	IL		05/25/2023	05/30/2024	85,021	0	0	0	0	0	0	85,021	85,021	0	0	0
3310053003	UNIONDALE	NY		05/18/2023	04/30/2024	117,810	0	0	0	0	0	0	117,810	117,810	0	0	0
3310053032	TOMS RIVER	NJ		05/25/2023	02/29/2024	192,614	0	0	0	0	0	0	192,614	192,614	0	0	0
3310047730	BROOKLYN	NY		05/11/2023	05/30/2024	156,816	0	0	0	0	0	0	156,816	156,816	0	0	0
3310050287	TOWSON	MD		05/11/2023	02/29/2024	179,234	0	0	0	0	0	0	179,234	179,234	0	0	0
3310050345	TRENTON	NJ		05/25/2023	07/31/2024	32,579	0	0	0	0	0	0	32,579	32,579	0	0	0
3310051560	POUGHKEEPSIE	NY		05/11/2023	03/28/2024	99,792	0	0	0	0	0	0	99,792	99,792	0	0	0
3310051566	PARK RIDGE	IL		05/18/2023	06/28/2024	143,274	0	0	0	0	0	0	143,274	143,274	0	0	0
3310051596	PATCHOGUE	NY		05/11/2023	01/30/2024	120,210	0	0	0	0	0	0	120,210	120,210	0	0	0
3310051612	LOCH SHELDRAKE	NY		05/25/2023	09/27/2024	48,708	0	0	0	0	0	0	48,708	48,708	0	0	0
3310053498	MIAMI	FL		05/25/2023	02/29/2024	244,553	0	0	0	0	0	0	244,553	244,553	0	0	0
3310053543	GARY	IN		05/25/2023	01/30/2024	29,379	0	0	0	0	0	0	29,379	29,379	0	0	0
3310053557	ROCKVILLE CENTRE	NY		05/25/2023	12/30/2024	240,768	0	0	0	0	0	0	240,768	240,768	0	0	0
3310045759	CLAYTON	NC		05/25/2023	05/30/2024	71,215	0	0	0	0	0	0	71,215	71,215	0	0	0
3310046238	AWENDAW	SC		05/11/2023	02/29/2024	162,806	0	0	0	0	0	0	162,806	162,806	0	0	0
3310050415	WEST SENECA	NY		05/11/2023	05/30/2024	63,225	0	0	0	0	0	0	63,225	63,225	0	0	0
3310044753	CORAM	NY		05/11/2023	02/29/2024	155,102	0	0	0	0	0	0	155,102	155,102	0	0	0
3310049430	FORKED RIVER	NJ		05/25/2023	05/30/2024	167,904	0	0	0	0	0	0	167,904	167,904	0	0	0
3310050358	POUGHKEEPSIE	NY		05/18/2023	12/30/2024	74,844	0	0	0	0	0	0	74,844	74,844	0	0	0
3310050384	MABANK	TX		05/11/2023	03/28/2024	60,673	0	0	0	0	0	0	60,673	60,673	0	0	0
3310051196	IRVINGTON	NJ		05/11/2023	10/31/2024	90,288	0	0	0	0	0	0	90,288	90,288	0	0	0
3310051202	RIVERDALE	IL		05/11/2023	04/30/2024	43,047	0	0	0	0	0	0	43,047	43,047	0	0	0
3310048820	CAPE CORAL	FL		05/25/2023	07/31/2024	86,588	0	0	0	0	0	0	86,588	86,588	0	0	0
3310050565	WINDHAM	CT		05/25/2023	10/31/2024	58,727	0	0	0	0	0	0	58,727	58,727	0	0	0
3310051402	JERSEY CITY	NJ		05/18/2023	07/31/2024	845,249	0	0	0	0	0	0	845,249	845,249	0	0	0
3310051750	CAPE CORAL	FL		05/25/2023	08/30/2024	218,651	0	0	0	0	0	0	218,651	218,651	0	0	0
3310051751	EAST ORANGE	NJ		05/11/2023	02/29/2024	140,184	0	0	0	0	0	0	140,184	140,184	0	0	0
3310051771	LAKE ELSINORE	CA		05/11/2023	01/30/2024	78,250	0	0	0	0	0	0	78,250	78,250	0	0	0
3310051787	HIGHLAND LAKES	NJ		05/25/2023	03/28/2024	117,923	0	0	0	0	0	0	117,923	117,923	0	0	0
3310051800	DEPEW	NY		05/18/2023	01/30/2024	40,273	0	0	0	0	0	0	40,273	40,273	0	0	0
3310051841	CONWAY	SC		05/25/2023	07/31/2024	194,240	0	0	0	0	0	0	194,240	194,240	0	0	0
3310051358	ORLANDO	FL		05/11/2023	08/30/2024	83,140	0	0	0	0	0	0	83,140	83,140	0	0	0
3310052206	FITCHBURG	MA		05/11/2023	12/30/2024	88,437	0	0	0	0	0	0	88,437	88,437	0	0	0
3310052280	DES MOINES	IA		05/25/2023	04/30/2024	35,870	0	0	0	0	0	0	35,870	35,870	0	0	0
3310050748	PORT JEFFERSON STATI	NY		05/11/2023	04/29/2024	96,661	0	0	0	0	0	0	96,661	96,661	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310050842	PHILADELPHIA	PA		05/11/2023	09/27/2024	64,964	0	0	0	0	0	0	64,964	64,964	0	0	0
3310051642	ABERDEEN	MD		05/18/2023	05/30/2024	85,892	0	0	0	0	0	0	85,892	85,892	0	0	0
3310051651	ATLANTA	GA		05/18/2023	03/28/2024	79,002	0	0	0	0	0	0	79,002	79,002	0	0	0
3310051659	HARRISBURG	PA		05/25/2023	07/31/2024	54,648	0	0	0	0	0	0	54,648	54,648	0	0	0
3310052777	CHICAGO	IL		05/18/2023	05/30/2024	90,922	0	0	0	0	0	0	90,922	90,922	0	0	0
3310052883	COLUMBUS	GA		05/18/2023	06/28/2024	35,907	0	0	0	0	0	0	35,907	35,907	0	0	0
3310052966	LOS ANGELES	CA		05/18/2023	08/30/2024	361,845	0	0	0	0	0	0	361,845	361,845	0	0	0
3310051944	WOODMERE	NY		05/11/2023	12/30/2024	213,840	0	0	0	0	0	0	213,840	213,840	0	0	0
3310052107	FORT LAUDERDALE	FL		05/18/2023	07/31/2024	312,840	0	0	0	0	0	0	312,840	312,840	0	0	0
3310052113	AUSTIN	TX		05/18/2023	04/29/2024	79,256	0	0	0	0	0	0	79,256	79,256	0	0	0
3310052152	MADISON	CT		05/18/2023	08/30/2024	328,145	0	0	0	0	0	0	328,145	328,145	0	0	0
3310052671	PHILADELPHIA	PA		05/11/2023	09/04/2024	88,649	0	0	0	0	0	0	88,649	88,649	0	0	0
3310052689	COMMACK	NY		05/25/2023	02/29/2024	163,786	0	0	0	0	0	0	163,786	163,786	0	0	0
3310052698	LOS ANGELES	CA		05/11/2023	10/31/2024	1,099,334	0	0	0	0	0	0	1,099,334	1,099,334	0	0	0
3310052736	HOPATCONG	NJ		05/18/2023	09/27/2024	73,264	0	0	0	0	0	0	73,264	73,264	0	0	0
3300004434	PARAMUS	NJ		05/03/2023	01/23/2024	411,534	0	0	0	0	0	0	411,534	411,534	0	0	0
3310050172	PASS CHRISTIAN	MS		05/25/2023	09/27/2024	50,292	0	0	0	0	0	0	50,292	50,292	0	0	0
3310050179	NEW CITY	NY		05/18/2023	01/30/2024	243,837	0	0	0	0	0	0	243,837	243,837	0	0	0
3310051026	MAPLE HEIGHTS	OH		05/11/2023	03/28/2024	22,810	0	0	0	0	0	0	22,810	22,810	0	0	0
3310051043	PATERSON	NJ		05/25/2023	04/30/2024	95,436	0	0	0	0	0	0	95,436	95,436	0	0	0
3310051845	GREENACRES	FL		05/11/2023	08/30/2024	127,512	0	0	0	0	0	0	127,512	127,512	0	0	0
3310051865	NEWTON	NC		05/25/2023	09/27/2024	39,244	0	0	0	0	0	0	39,244	39,244	0	0	0
3310051887	BRIDGEVILLE	DE		05/18/2023	12/30/2024	52,213	0	0	0	0	0	0	52,213	52,213	0	0	0
3310051891	BRIDGEVILLE	DE		05/18/2023	04/30/2024	59,598	0	0	0	0	0	0	59,598	59,598	0	0	0
3310051940	PHILADELPHIA	PA		05/11/2023	04/29/2024	65,772	0	0	0	0	0	0	65,772	65,772	0	0	0
3310048871	EAST ISLIP	NY		05/18/2023	03/28/2024	146,924	0	0	0	0	0	0	146,924	146,924	0	0	0
3310051531	LOS ANGELES	CA		05/25/2023	11/27/2024	460,627	0	0	0	0	0	0	460,627	460,627	0	0	0
3310052531	CAPITOL HEIGHTS	MD		05/18/2023	02/29/2024	103,673	0	0	0	0	0	0	103,673	103,673	0	0	0
3310052555	WASHINGTON	DC		05/18/2023	05/30/2024	210,474	0	0	0	0	0	0	210,474	210,474	0	0	0
3310052630	LOS ANGELES	CA		05/18/2023	05/30/2024	117,216	0	0	0	0	0	0	117,216	117,216	0	0	0
3310052643	HEMPSTEAD	NY		05/25/2023	02/29/2024	131,611	0	0	0	0	0	0	131,611	131,611	0	0	0
3310053125	ROCHESTER HILLS	MI		05/25/2023	03/28/2024	74,250	0	0	0	0	0	0	74,250	74,250	0	0	0
3310053170	CHICAGO	IL		05/25/2023	07/31/2024	39,414	0	0	0	0	0	0	39,414	39,414	0	0	0
3300004328	CARROLLTON	TX		05/03/2023	04/24/2024	298,791	0	0	0	0	0	0	298,791	298,791	0	0	0
3310048679	SEVIERVILLE	TN		05/11/2023	03/28/2024	83,754	0	0	0	0	0	0	83,754	83,754	0	0	0
3310049834	BUFFALO	NY		05/18/2023	07/31/2024	36,155	0	0	0	0	0	0	36,155	36,155	0	0	0
3310049857	NEW YORK	NY		05/18/2023	05/30/2024	79,200	0	0	0	0	0	0	79,200	79,200	0	0	0
3310051698	UNIONDALE	NY		05/25/2023	05/30/2024	193,414	0	0	0	0	0	0	193,414	193,414	0	0	0
3310051704	NEWARK	NJ		05/11/2023	05/30/2024	399,960	0	0	0	0	0	0	399,960	399,960	0	0	0
3310051730	CAPE CORAL	FL		05/25/2023	09/27/2024	213,903	0	0	0	0	0	0	213,903	213,903	0	0	0
3310051737	CAPE CORAL	FL		05/25/2023	12/30/2024	178,099	0	0	0	0	0	0	178,099	178,099	0	0	0
3310051740	CAPE CORAL	FL		05/25/2023	10/31/2024	211,086	0	0	0	0	0	0	211,086	211,086	0	0	0
3310052349	GETTYSBURG	PA		05/18/2023	07/31/2024	99,594	0	0	0	0	0	0	99,594	99,594	0	0	0
3310052458	CULVER CITY	CA		05/11/2023	05/30/2024	661,241	0	0	0	0	0	0	661,241	661,241	0	0	0
3310052462	KENOSHA	WI		05/25/2023	06/28/2024	34,610	0	0	0	0	0	0	34,610	34,610	0	0	0
3310055085	PHILADELPHIA	PA		06/29/2023	06/28/2024	51,312	0	0	0	0	0	0	51,312	51,312	0	0	0
3310055111	PUNTA GORDA	FL		06/29/2023	09/27/2024	98,446	0	0	0	0	0	0	98,446	98,446	0	0	0
3310055130	GARY	IN		06/29/2023	06/28/2024	31,363	0	0	0	0	0	0	31,363	31,363	0	0	0
3310055178	HAMILTON TOWNSHIP	NJ		06/29/2023	06/28/2024	115,864	0	0	0	0	0	0	115,864	115,864	0	0	0
3310054922	MASTIC BEACH	NY		06/29/2023	08/30/2024	137,570	0	0	0	0	0	0	137,570	137,570	0	0	0
3310055002	LAWRENCEVILLE	GA		06/29/2023	06/28/2024	119,024	0	0	0	0	0	0	119,024	119,024	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054062	THROOP	PA		06/29/2023	12/30/2024	40,949	0	0	0	0	0	0	40,949	40,949	0	0	0
3310054091	STONE MOUNTAIN	GA		06/21/2023	02/29/2024	84,843	0	0	0	0	0	0	84,843	84,843	0	0	0
3310054093	RED BANK	NJ		06/29/2023	09/27/2024	166,122	0	0	0	0	0	0	166,122	166,122	0	0	0
3310054109	ATLANTA	GA		06/21/2023	01/30/2024	85,966	0	0	0	0	0	0	85,966	85,966	0	0	0
3310054120	DETROIT	MI		06/08/2023	05/30/2024	27,859	0	0	0	0	0	0	27,859	27,859	0	0	0
3310053968	PALM SPRINGS	FL		06/29/2023	03/28/2024	126,126	0	0	0	0	0	0	126,126	126,126	0	0	0
3310054005	NEW ORLEANS	LA		06/29/2023	03/28/2024	45,400	0	0	0	0	0	0	45,400	45,400	0	0	0
3310054024	RICHMOND	VA		06/29/2023	05/30/2024	159,746	0	0	0	0	0	0	159,746	159,746	0	0	0
3310054044	CHICAGO	IL		06/08/2023	01/30/2024	30,334	0	0	0	0	0	0	30,334	30,334	0	0	0
3310054060	FAIR LAWN	NJ		06/29/2023	03/28/2024	228,591	0	0	0	0	0	0	228,591	228,591	0	0	0
3310053894	ST. PETERSBURG	FL		06/29/2023	11/27/2024	47,411	0	0	0	0	0	0	47,411	47,411	0	0	0
3310053898	HAVRE DE GRACE	MD		06/21/2023	06/28/2024	98,511	0	0	0	0	0	0	98,511	98,511	0	0	0
3310053907	MIDDLETOWN	NY		06/21/2023	03/28/2024	82,821	0	0	0	0	0	0	82,821	82,821	0	0	0
3310053917	CHICAGO	IL		06/29/2023	12/30/2024	173,249	0	0	0	0	0	0	173,249	173,249	0	0	0
3310053937	CLEVELAND	OH		06/08/2023	02/29/2024	29,383	0	0	0	0	0	0	29,383	29,383	0	0	0
3310051793	CAROLINA SHORES	NC		06/21/2023	01/30/2024	98,525	0	0	0	0	0	0	98,525	98,525	0	0	0
3310051806	PHILADELPHIA	PA		06/29/2023	07/31/2024	135,234	0	0	0	0	0	0	135,234	135,234	0	0	0
3310051846	MARSHALL	NC		06/21/2023	11/27/2024	58,891	0	0	0	0	0	0	58,891	58,891	0	0	0
3310055251	TEANECK	NJ		06/29/2023	06/28/2024	196,416	0	0	0	0	0	0	196,416	196,416	0	0	0
3310055255	NEWARK	NJ		06/29/2023	01/30/2024	103,752	0	0	0	0	0	0	103,752	103,752	0	0	0
3310055264	INDIANAPOLIS	IN		06/29/2023	09/27/2024	45,144	0	0	0	0	0	0	45,144	45,144	0	0	0
3310055272	CHESTER	PA		06/29/2023	04/30/2024	31,741	0	0	0	0	0	0	31,741	31,741	0	0	0
3310053026	ROSELAND	NJ		06/08/2023	05/30/2024	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310053038	TOMS RIVER	NJ		06/08/2023	05/30/2024	192,614	0	0	0	0	0	0	192,614	192,614	0	0	0
3310053056	MELBOURNE	FL		06/08/2023	12/30/2024	105,734	0	0	0	0	0	0	105,734	105,734	0	0	0
3310053060	CHICAGO	IL		06/29/2023	07/31/2024	79,051	0	0	0	0	0	0	79,051	79,051	0	0	0
3310053020	POOLESVILLE	MD		06/08/2023	05/30/2024	80,335	0	0	0	0	0	0	80,335	80,335	0	0	0
3310048200	ATHENS	GA		06/08/2023	06/28/2024	77,085	0	0	0	0	0	0	77,085	77,085	0	0	0
3310050282	LEHIGH ACRES	FL		06/08/2023	01/30/2024	88,045	0	0	0	0	0	0	88,045	88,045	0	0	0
3310051609	GERMANTOWN	OH		06/08/2023	05/30/2024	14,157	0	0	0	0	0	0	14,157	14,157	0	0	0
3310052783	CHICAGO	IL		06/29/2023	04/30/2024	61,647	0	0	0	0	0	0	61,647	61,647	0	0	0
3310053626	MIDDLE ISLAND	NY		06/29/2023	01/30/2024	138,486	0	0	0	0	0	0	138,486	138,486	0	0	0
3310053634	PALM SPRINGS	CA		06/21/2023	03/28/2024	125,532	0	0	0	0	0	0	125,532	125,532	0	0	0
3310053657	LAKEWOOD	CO		06/21/2023	06/28/2024	132,239	0	0	0	0	0	0	132,239	132,239	0	0	0
3310050192	BERWYN	IL		06/08/2023	05/30/2024	90,288	0	0	0	0	0	0	90,288	90,288	0	0	0
3310050710	PANAMA CITY	FL		06/08/2023	05/30/2024	192,949	0	0	0	0	0	0	192,949	192,949	0	0	0
3310052001	HOUSTON	TX		06/29/2023	04/30/2024	85,120	0	0	0	0	0	0	85,120	85,120	0	0	0
3310052017	WATERBURY	CT		06/29/2023	07/31/2024	130,086	0	0	0	0	0	0	130,086	130,086	0	0	0
3310052022	DETROIT	MI		06/08/2023	03/28/2024	37,331	0	0	0	0	0	0	37,331	37,331	0	0	0
3310052067	TAMPA	FL		06/29/2023	02/29/2024	144,976	0	0	0	0	0	0	144,976	144,976	0	0	0
3310043558	CAMBRIA HEIGHTS	NY		06/29/2023	01/30/2024	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310049741	BLACKWOOD	NJ		06/08/2023	02/29/2024	80,388	0	0	0	0	0	0	80,388	80,388	0	0	0
3310051261	MAYWOOD	IL		06/08/2023	07/31/2024	89,704	0	0	0	0	0	0	89,704	89,704	0	0	0
3310051314	IRVINGTON	NJ		06/08/2023	02/29/2024	141,768	0	0	0	0	0	0	141,768	141,768	0	0	0
3310052397	BALTIMORE	MD		06/08/2023	10/31/2024	50,924	0	0	0	0	0	0	50,924	50,924	0	0	0
3310053315	BUFFALO	NY		06/08/2023	05/30/2024	165,845	0	0	0	0	0	0	165,845	165,845	0	0	0
3310053333	SAINT ALBANS	NY		06/29/2023	01/30/2024	204,732	0	0	0	0	0	0	204,732	204,732	0	0	0
3310053350	ROTONDA WEST	FL		06/08/2023	08/30/2024	95,722	0	0	0	0	0	0	95,722	95,722	0	0	0
3310054471	QUEENS	NY		06/29/2023	08/30/2024	131,868	0	0	0	0	0	0	131,868	131,868	0	0	0
3310054515	GLENDALE	CA		06/29/2023	06/28/2024	184,140	0	0	0	0	0	0	184,140	184,140	0	0	0
3310054531	SHERMAN OAKS	CA		06/29/2023	02/29/2024	401,936	0	0	0	0	0	0	401,936	401,936	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310052339	HOLLISTON	MA		06/21/2023	06/28/2024	114,560	0	0	0	0	0	0	114,560	114,560	0	0	0
3310052361	WATERBURY	CT		06/08/2023	06/28/2024	20,592	0	0	0	0	0	0	20,592	20,592	0	0	0
3310052369	CHESAPEAKE	VA		06/08/2023	03/28/2024	60,406	0	0	0	0	0	0	60,406	60,406	0	0	0
3310052371	CHICAGO	IL		06/08/2023	10/31/2024	75,478	0	0	0	0	0	0	75,478	75,478	0	0	0
3310052385	PHILADELPHIA	PA		06/21/2023	04/30/2024	61,934	0	0	0	0	0	0	61,934	61,934	0	0	0
3310053253	SMITHTOWN	NY		06/29/2023	01/30/2024	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0
3310053268	PHILADELPHIA	PA		06/21/2023	09/27/2024	39,921	0	0	0	0	0	0	39,921	39,921	0	0	0
3310054409	TIMONIUM	MD		06/29/2023	04/30/2024	182,556	0	0	0	0	0	0	182,556	182,556	0	0	0
3310054423	BALTIMORE	MD		06/29/2023	06/28/2024	34,199	0	0	0	0	0	0	34,199	34,199	0	0	0
3310054428	PATERSON	NJ		06/29/2023	10/31/2024	38,531	0	0	0	0	0	0	38,531	38,531	0	0	0
3310054438	LOS ANGELES	CA		06/29/2023	11/27/2024	740,587	0	0	0	0	0	0	740,587	740,587	0	0	0
3310048221	ATHENS	GA		06/08/2023	06/28/2024	76,412	0	0	0	0	0	0	76,412	76,412	0	0	0
3310048452	NANUET	NY		06/29/2023	03/28/2024	187,506	0	0	0	0	0	0	187,506	187,506	0	0	0
3310050296	EAST ORANGE	NJ		06/21/2023	06/28/2024	120,028	0	0	0	0	0	0	120,028	120,028	0	0	0
3310051691	CHICAGO	IL		06/08/2023	07/31/2024	62,221	0	0	0	0	0	0	62,221	62,221	0	0	0
3310052821	WASHINGTON	NC		06/29/2023	04/30/2024	70,677	0	0	0	0	0	0	70,677	70,677	0	0	0
3310052827	WASHINGTON	NC		06/29/2023	02/29/2024	72,288	0	0	0	0	0	0	72,288	72,288	0	0	0
3310052837	BALTIMORE	MD		06/08/2023	07/31/2024	48,312	0	0	0	0	0	0	48,312	48,312	0	0	0
3310053676	HIGHLAND PARK	MI		06/29/2023	07/31/2024	41,242	0	0	0	0	0	0	41,242	41,242	0	0	0
3310053681	WAREHAM	MA		06/08/2023	03/28/2024	27,142	0	0	0	0	0	0	27,142	27,142	0	0	0
3310053686	CHICAGO	IL		06/29/2023	02/29/2024	53,280	0	0	0	0	0	0	53,280	53,280	0	0	0
3310053706	MANCHESTER	CT		06/29/2023	04/29/2024	162,043	0	0	0	0	0	0	162,043	162,043	0	0	0
3310053716	BROOKLYN	NY		06/29/2023	02/29/2024	438,570	0	0	0	0	0	0	438,570	438,570	0	0	0
3310051570	BROOKLYN	NY		06/08/2023	07/31/2024	338,805	0	0	0	0	0	0	338,805	338,805	0	0	0
3310051581	MALVERNE	NY		06/08/2023	12/31/2024	214,078	0	0	0	0	0	0	214,078	214,078	0	0	0
3310052701	WASHINGTON	DC		06/08/2023	07/31/2024	237,525	0	0	0	0	0	0	237,525	237,525	0	0	0
3310052734	SANDY SPRINGS	GA		06/08/2023	04/30/2024	106,836	0	0	0	0	0	0	106,836	106,836	0	0	0
3310052749	JERSEY CITY	NJ		06/08/2023	03/28/2024	216,790	0	0	0	0	0	0	216,790	216,790	0	0	0
3310052751	ASHLAND	OH		06/21/2023	04/30/2024	28,066	0	0	0	0	0	0	28,066	28,066	0	0	0
3310053560	PALMER	MA		06/29/2023	04/11/2024	45,793	0	0	0	0	0	0	45,793	45,793	0	0	0
3310053565	MASSAPEQUA	NY		06/08/2023	01/30/2024	165,997	0	0	0	0	0	0	165,997	165,997	0	0	0
3310053592	CINNAMINSON	NJ		06/08/2023	05/30/2024	146,188	0	0	0	0	0	0	146,188	146,188	0	0	0
3310053594	POUGHKEEPSIE	NY		06/08/2023	04/30/2024	89,100	0	0	0	0	0	0	89,100	89,100	0	0	0
3310051867	GREENWOOD LAKE	NY		06/08/2023	07/31/2024	114,993	0	0	0	0	0	0	114,993	114,993	0	0	0
3310051896	PHILADELPHIA	PA		06/08/2023	11/27/2024	80,150	0	0	0	0	0	0	80,150	80,150	0	0	0
3310048833	OAK LAWN	IL		06/08/2023	02/29/2024	81,575	0	0	0	0	0	0	81,575	81,575	0	0	0
3310050566	TOMS RIVER	NJ		06/08/2023	08/30/2024	88,704	0	0	0	0	0	0	88,704	88,704	0	0	0
3310052956	BELLE ISLE	FL		06/08/2023	07/31/2024	256,100	0	0	0	0	0	0	256,100	256,100	0	0	0
3310052958	YOUNGSTOWN	OH		06/08/2023	02/29/2024	75,121	0	0	0	0	0	0	75,121	75,121	0	0	0
3310052970	JERSEY CITY	NJ		06/21/2023	12/30/2024	149,688	0	0	0	0	0	0	149,688	149,688	0	0	0
3310054693	YORK	SC		06/29/2023	10/31/2024	129,884	0	0	0	0	0	0	129,884	129,884	0	0	0
3310054707	WASHINGTON	DC		06/29/2023	02/29/2024	114,048	0	0	0	0	0	0	114,048	114,048	0	0	0
3310054718	HOPATCONG	NJ		06/29/2023	03/28/2024	93,029	0	0	0	0	0	0	93,029	93,029	0	0	0
3310054723	ALLENTOWN	PA		06/29/2023	07/31/2024	41,580	0	0	0	0	0	0	41,580	41,580	0	0	0
3310054726	ISLIP	NY		06/29/2023	05/30/2024	127,175	0	0	0	0	0	0	127,175	127,175	0	0	0
3310054729	TRENTON	NJ		06/29/2023	02/29/2024	55,440	0	0	0	0	0	0	55,440	55,440	0	0	0
3310054762	IRVINGTON	NJ		06/29/2023	07/31/2024	97,218	0	0	0	0	0	0	97,218	97,218	0	0	0
3310054783	LINDEN	NJ		06/29/2023	12/30/2024	192,298	0	0	0	0	0	0	192,298	192,298	0	0	0
3310054540	CALABASAS	CA		06/29/2023	07/31/2024	596,227	0	0	0	0	0	0	596,227	596,227	0	0	0
3310054565	NEWTON	NJ		06/29/2023	05/30/2024	69,421	0	0	0	0	0	0	69,421	69,421	0	0	0
3310054572	WINCHENDON	MA		06/29/2023	09/27/2024	119,275	0	0	0	0	0	0	119,275	119,275	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054640	PASADENA	TX		06/29/2023	10/31/2024	80,948	0	0	0	0	0	0	80,948	80,948	0	0	0
3310054676	WEST HILLS	CA		06/29/2023	03/28/2024	321,156	0	0	0	0	0	0	321,156	321,156	0	0	0
3310053402	NYACK	NY		06/08/2023	07/31/2024	75,735	0	0	0	0	0	0	75,735	75,735	0	0	0
3310053437	NEWARK	NJ		06/08/2023	11/27/2024	99,069	0	0	0	0	0	0	99,069	99,069	0	0	0
3310053438	MONTICELLO	NY		06/08/2023	06/28/2024	59,301	0	0	0	0	0	0	59,301	59,301	0	0	0
3310053455	JERSEY CITY	NJ		06/21/2023	03/28/2024	166,320	0	0	0	0	0	0	166,320	166,320	0	0	0
3300004540	MORRISTOWN	NJ		06/09/2023	07/23/2024	425,003	0	0	0	0	0	0	425,003	425,003	0	0	0
3300004550	PORT SAINT LUCIE	FL		06/23/2023	12/19/2024	245,641	0	0	0	0	0	0	245,641	245,641	0	0	0
3310052498	ALBANY	NY		06/29/2023	08/30/2024	65,667	0	0	0	0	0	0	65,667	65,667	0	0	0
3310052500	ALBANY	NY		06/29/2023	08/30/2024	88,735	0	0	0	0	0	0	88,735	88,735	0	0	0
3310052501	ALBANY	NY		06/29/2023	08/30/2024	89,958	0	0	0	0	0	0	89,958	89,958	0	0	0
3310052508	PHILADELPHIA	PA		06/08/2023	03/28/2024	73,359	0	0	0	0	0	0	73,359	73,359	0	0	0
3300004408	SOMERS POINT	NJ		06/09/2023	06/26/2024	216,572	0	0	0	0	0	0	216,572	216,572	0	0	0
3300004472	SPRING VALLEY	NY		06/09/2023	10/29/2024	713,669	0	0	0	0	0	0	713,669	713,669	0	0	0
3300004505	BLOOMFIELD	NJ		06/09/2023	03/20/2024	220,932	0	0	0	0	0	0	220,932	220,932	0	0	0
3300004511	SPARTA	NJ		06/09/2023	09/19/2024	193,800	0	0	0	0	0	0	193,800	193,800	0	0	0
3300004175	CHICAGO	IL		06/23/2023	01/23/2024	96,900	0	0	0	0	0	0	96,900	96,900	0	0	0
3310038825	EAST PATCHOGUE	NY		06/29/2023	07/31/2024	100,426	0	0	0	0	0	0	100,426	100,426	0	0	0
3310046123	FORT PIERCE	FL		06/29/2023	02/29/2024	56,885	0	0	0	0	0	0	56,885	56,885	0	0	0
3310050908	HOUSTON	TX		06/08/2023	04/29/2024	112,971	0	0	0	0	0	0	112,971	112,971	0	0	0
3310052249	SCOTCH PLAINS	NJ		06/29/2023	09/27/2024	249,955	0	0	0	0	0	0	249,955	249,955	0	0	0
3310047456	STUART	FL		06/29/2023	04/29/2024	112,464	0	0	0	0	0	0	112,464	112,464	0	0	0
3310047664	WINTER HAVEN	FL		06/29/2023	10/31/2024	44,669	0	0	0	0	0	0	44,669	44,669	0	0	0
3310047806	DETROIT	MI		06/29/2023	09/05/2024	29,247	0	0	0	0	0	0	29,247	29,247	0	0	0
3310050488	NEWARK	NJ		06/21/2023	07/31/2024	161,261	0	0	0	0	0	0	161,261	161,261	0	0	0
3310052933	CRESTVIEW	FL		06/08/2023	06/28/2024	60,277	0	0	0	0	0	0	60,277	60,277	0	0	0
3310053809	LAKE HAVASU CITY	AZ		06/29/2023	10/31/2024	234,729	0	0	0	0	0	0	234,729	234,729	0	0	0
3310053826	RIDGEFIELD	CT		06/29/2023	01/30/2024	200,332	0	0	0	0	0	0	200,332	200,332	0	0	0
3310053827	MEMPHIS	TN		06/21/2023	06/28/2024	83,140	0	0	0	0	0	0	83,140	83,140	0	0	0
3310053834	ATLANTA	GA		06/29/2023	04/29/2024	110,524	0	0	0	0	0	0	110,524	110,524	0	0	0
3310051728	HAWORTH	NJ		06/08/2023	12/30/2024	214,830	0	0	0	0	0	0	214,830	214,830	0	0	0
3310052840	WORCESTER	MA		06/08/2023	02/29/2024	95,990	0	0	0	0	0	0	95,990	95,990	0	0	0
3310052842	PHILADELPHIA	PA		06/08/2023	01/30/2024	77,418	0	0	0	0	0	0	77,418	77,418	0	0	0
3310052868	PHILADELPHIA	PA		06/21/2023	11/27/2024	62,914	0	0	0	0	0	0	62,914	62,914	0	0	0
3310053726	HOLLYWOOD	FL		06/08/2023	03/28/2024	291,060	0	0	0	0	0	0	291,060	291,060	0	0	0
3310053786	PATERSON	NJ		06/29/2023	08/30/2024	166,320	0	0	0	0	0	0	166,320	166,320	0	0	0
3310053796	HUNTINGTON STATION	NY		06/29/2023	05/30/2024	147,906	0	0	0	0	0	0	147,906	147,906	0	0	0
3310053798	PANAMA CITY BEACH	FL		06/08/2023	08/30/2024	125,928	0	0	0	0	0	0	125,928	125,928	0	0	0
3310055286	SPRING VALLEY	NY		06/29/2023	08/30/2024	1,212,394	0	0	0	0	0	0	1,212,394	1,212,394	0	0	0
3310055340	NEWARK	NJ		06/29/2023	03/28/2024	86,811	0	0	0	0	0	0	86,811	86,811	0	0	0
3310055403	HACKENSACK	NJ		06/29/2023	06/28/2024	149,490	0	0	0	0	0	0	149,490	149,490	0	0	0
3310055430	ELIZABETH	NJ		06/29/2023	01/30/2024	180,180	0	0	0	0	0	0	180,180	180,180	0	0	0
3310055479	CINCINNATI	OH		06/29/2023	07/31/2024	66,330	0	0	0	0	0	0	66,330	66,330	0	0	0
3310049558	SUFFOLK	VA		06/21/2023	02/29/2024	61,525	0	0	0	0	0	0	61,525	61,525	0	0	0
3310052295	NASHVILLE	TN		06/08/2023	12/30/2024	712,681	0	0	0	0	0	0	712,681	712,681	0	0	0
3310052307	ASHLAND	MA		06/08/2023	04/29/2024	201,183	0	0	0	0	0	0	201,183	201,183	0	0	0
3310052327	NEWARK	NJ		06/29/2023	06/28/2024	150,029	0	0	0	0	0	0	150,029	150,029	0	0	0
3310053202	HOMEWOOD	IL		06/08/2023	10/31/2024	72,862	0	0	0	0	0	0	72,862	72,862	0	0	0
3310053204	AVENEL	NJ		06/08/2023	01/30/2024	115,414	0	0	0	0	0	0	115,414	115,414	0	0	0
3310053215	PHILADELPHIA	PA		06/29/2023	12/30/2024	60,585	0	0	0	0	0	0	60,585	60,585	0	0	0
3310053229	BALTIMORE	MD		06/08/2023	01/30/2024	43,303	0	0	0	0	0	0	43,303	43,303	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	04/29/2024	148,900	0	0	0	0	0	0	148,900	148,900	0	0	0
3310054299	HACKETTSTOWN	NJ		06/29/2023	03/28/2024	69,081	0	0	0	0	0	0	69,081	69,081	0	0	0
3310054303	NEWARK	NJ		06/29/2023	07/31/2024	110,038	0	0	0	0	0	0	110,038	110,038	0	0	0
3310054313	YORK	PA		06/29/2023	01/30/2024	42,674	0	0	0	0	0	0	42,674	42,674	0	0	0
3310053161	MERRICK	NY		06/08/2023	07/31/2024	287,456	0	0	0	0	0	0	287,456	287,456	0	0	0
3310054185	MANORVILLE	NY		06/29/2023	02/29/2024	189,288	0	0	0	0	0	0	189,288	189,288	0	0	0
3310054192	COLUMBUS	OH		06/21/2023	02/29/2024	41,313	0	0	0	0	0	0	41,313	41,313	0	0	0
3310054206	PHILADELPHIA	PA		06/29/2023	06/28/2024	99,297	0	0	0	0	0	0	99,297	99,297	0	0	0
3310054257	LYNWOOD	IL		06/29/2023	07/31/2024	53,579	0	0	0	0	0	0	53,579	53,579	0	0	0
3310049316	STONY BROOK	NY		06/21/2023	01/30/2024	141,372	0	0	0	0	0	0	141,372	141,372	0	0	0
3310049337	AMHERST	NY		06/29/2023	01/30/2024	79,237	0	0	0	0	0	0	79,237	79,237	0	0	0
3310052173	BASKING RIDGE	NJ		06/29/2023	12/30/2024	468,864	0	0	0	0	0	0	468,864	468,864	0	0	0
3310052174	TRENTON	NJ		06/29/2023	08/30/2024	79,823	0	0	0	0	0	0	79,823	79,823	0	0	0
3310052176	CHICAGO	IL		06/08/2023	05/30/2024	50,639	0	0	0	0	0	0	50,639	50,639	0	0	0
3310053138	LINDENHURST	NY		06/29/2023	03/28/2024	72,072	0	0	0	0	0	0	72,072	72,072	0	0	0
3310054137	DETROIT	MI		06/29/2023	07/31/2024	53,856	0	0	0	0	0	0	53,856	53,856	0	0	0
3310054147	QUEENS	NY		06/29/2023	09/27/2024	190,674	0	0	0	0	0	0	190,674	190,674	0	0	0
3310054166	DETROIT	MI		06/21/2023	03/28/2024	53,856	0	0	0	0	0	0	53,856	53,856	0	0	0
3310053494	NASHVILLE	TN		06/08/2023	06/28/2024	117,594	0	0	0	0	0	0	117,594	117,594	0	0	0
3310053504	CHICAGO	IL		06/29/2023	02/29/2024	80,824	0	0	0	0	0	0	80,824	80,824	0	0	0
3310053512	CENTRAL ISLIP	NY		06/29/2023	01/30/2024	148,138	0	0	0	0	0	0	148,138	148,138	0	0	0
3310053528	DETROIT	MI		06/08/2023	03/28/2024	32,624	0	0	0	0	0	0	32,624	32,624	0	0	0
3310054784	BROOKLYN	NY		06/29/2023	05/30/2024	231,660	0	0	0	0	0	0	231,660	231,660	0	0	0
3310054792	NEW BEDFORD	MA		06/29/2023	11/27/2024	86,514	0	0	0	0	0	0	86,514	86,514	0	0	0
3310054811	BROOKLYN	NY		06/29/2023	07/31/2024	192,456	0	0	0	0	0	0	192,456	192,456	0	0	0
3310054812	PHILADELPHIA	PA		06/29/2023	04/29/2024	54,663	0	0	0	0	0	0	54,663	54,663	0	0	0
3310054828	CHICAGO	IL		06/29/2023	01/03/2024	75,359	0	0	0	0	0	0	75,359	75,359	0	0	0
3310054898	CHICAGO	IL		06/29/2023	08/30/2024	74,421	0	0	0	0	0	0	74,421	74,421	0	0	0
3310054906	MIAMI	FL		06/29/2023	04/30/2024	190,872	0	0	0	0	0	0	190,872	190,872	0	0	0
3310051476	RIVERVIEW	FL		06/21/2023	07/31/2024	116,543	0	0	0	0	0	0	116,543	116,543	0	0	0
3310052551	STATEN ISLAND	NY		06/29/2023	06/28/2024	140,422	0	0	0	0	0	0	140,422	140,422	0	0	0
3310052561	ROCHESTER	NY		06/29/2023	04/30/2024	30,135	0	0	0	0	0	0	30,135	30,135	0	0	0
3310051369	HUNTINGTON STATION	NY		06/29/2023	02/29/2024	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310051404	MERRICK	NY		06/08/2023	08/30/2024	119,592	0	0	0	0	0	0	119,592	119,592	0	0	0
3310053376	BELLPORT	NY		06/29/2023	09/27/2024	124,542	0	0	0	0	0	0	124,542	124,542	0	0	0
3310053379	BELLPORT	NY		06/29/2023	08/30/2024	130,104	0	0	0	0	0	0	130,104	130,104	0	0	0
3310053380	BELLPORT	NY		06/29/2023	07/31/2024	128,245	0	0	0	0	0	0	128,245	128,245	0	0	0
3310053386	LEHIGH ACRES	FL		06/29/2023	02/29/2024	101,721	0	0	0	0	0	0	101,721	101,721	0	0	0
3310053387	LEHIGH ACRES	FL		06/29/2023	03/28/2024	88,873	0	0	0	0	0	0	88,873	88,873	0	0	0
3310053388	LEHIGH ACRES	FL		06/29/2023	04/30/2024	99,450	0	0	0	0	0	0	99,450	99,450	0	0	0
3310053399	PHILADELPHIA	PA		06/29/2023	03/28/2024	35,730	0	0	0	0	0	0	35,730	35,730	0	0	0
3310055543	WESTBURY	NY		06/29/2023	08/30/2024	305,283	0	0	0	0	0	0	305,283	305,283	0	0	0
3310055554	CENTEREACH	NY		06/29/2023	01/30/2024	126,522	0	0	0	0	0	0	126,522	126,522	0	0	0
3310052601	HAIKU	HI		07/27/2023	07/31/2024	178,754	0	0	0	0	0	0	178,754	178,754	0	0	0
3310056562	RIVERHEAD	NY		07/27/2023	04/30/2024	101,574	0	0	0	0	0	0	101,574	101,574	0	0	0
3310055698	HEMPSTEAD	NY		07/27/2023	04/30/2024	107,039	0	0	0	0	0	0	107,039	107,039	0	0	0
3310055722	BURLINGTON	NJ		07/27/2023	02/29/2024	87,536	0	0	0	0	0	0	87,536	87,536	0	0	0
3310055961	MASSAPEQUA	NY		07/27/2023	02/29/2024	197,287	0	0	0	0	0	0	197,287	197,287	0	0	0
3310055992	BROOKLYN	NY		07/27/2023	09/27/2024	212,058	0	0	0	0	0	0	212,058	212,058	0	0	0
3310056215	HILO	HI		07/27/2023	03/28/2024	123,750	0	0	0	0	0	0	123,750	123,750	0	0	0
3310053055	THE BRONX	NY		07/27/2023	07/31/2024	158,400	0	0	0	0	0	0	158,400	158,400	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054449	BROOKLYN	NY		07/27/2023	12/30/2024	331,551	0	0	0	0	0	0	331,551	331,551	0	0	0
3310055576	CENTERPORT	NY		07/27/2023	03/28/2024	168,676	0	0	0	0	0	0	168,676	168,676	0	0	0
3310055589	SCOTCH PLAINS	NJ		07/27/2023	10/31/2024	346,880	0	0	0	0	0	0	346,880	346,880	0	0	0
3310055624	MERRICK	NY		07/27/2023	04/30/2024	156,816	0	0	0	0	0	0	156,816	156,816	0	0	0
3310053156	CHICAGO	IL		07/27/2023	04/30/2024	60,588	0	0	0	0	0	0	60,588	60,588	0	0	0
3310054629	ST. PETERSBURG	FL		07/27/2023	12/30/2024	74,448	0	0	0	0	0	0	74,448	74,448	0	0	0
3310052756	CHICAGO	IL		07/27/2023	11/27/2024	72,290	0	0	0	0	0	0	72,290	72,290	0	0	0
3310055154	TAMARAC	FL		07/27/2023	12/30/2024	148,302	0	0	0	0	0	0	148,302	148,302	0	0	0
3310055157	MERIDEN	CT		07/27/2023	04/29/2024	86,827	0	0	0	0	0	0	86,827	86,827	0	0	0
3310054201	MARBLEHEAD	MA		07/27/2023	01/30/2024	436,831	0	0	0	0	0	0	436,831	436,831	0	0	0
3310054239	DETROIT	MI		07/27/2023	10/31/2024	62,667	0	0	0	0	0	0	62,667	62,667	0	0	0
3310054127	LIVINGSTON	NJ		07/27/2023	09/27/2024	139,887	0	0	0	0	0	0	139,887	139,887	0	0	0
3310055328	MONROE TOWNSHIP	NJ		07/27/2023	01/30/2024	98,010	0	0	0	0	0	0	98,010	98,010	0	0	0
3310055370	BRENTWOOD	NY		07/27/2023	01/30/2024	109,118	0	0	0	0	0	0	109,118	109,118	0	0	0
3310053953	NORTH BRUNSWICK	NJ		07/27/2023	05/30/2024	199,228	0	0	0	0	0	0	199,228	199,228	0	0	0
3310054008	SANTA FE	NM		07/27/2023	04/29/2024	176,279	0	0	0	0	0	0	176,279	176,279	0	0	0
3310053842	FREEPORT	NY		07/27/2023	04/29/2024	151,322	0	0	0	0	0	0	151,322	151,322	0	0	0
3310052798	NEW CITY	NY		07/27/2023	05/30/2024	151,510	0	0	0	0	0	0	151,510	151,510	0	0	0
3310054896	NEWARK	NJ		07/27/2023	03/28/2024	130,205	0	0	0	0	0	0	130,205	130,205	0	0	0
3310054932	BRENTWOOD	NY		07/27/2023	11/27/2024	174,557	0	0	0	0	0	0	174,557	174,557	0	0	0
3310055401	MIAMI	FL		07/27/2023	12/30/2024	182,679	0	0	0	0	0	0	182,679	182,679	0	0	0
3310055439	BROOKLYN	NY		07/27/2023	09/27/2024	497,776	0	0	0	0	0	0	497,776	497,776	0	0	0
3310052853	DEER PARK	NY		07/27/2023	06/28/2024	151,470	0	0	0	0	0	0	151,470	151,470	0	0	0
3310053654	VINELAND	NJ		07/27/2023	01/30/2024	52,668	0	0	0	0	0	0	52,668	52,668	0	0	0
3310053668	OZONE PARK	NY		07/27/2023	06/28/2024	139,392	0	0	0	0	0	0	139,392	139,392	0	0	0
3310054800	COPIAGUE	NY		07/27/2023	06/28/2024	150,549	0	0	0	0	0	0	150,549	150,549	0	0	0
3310054857	SHELTON	CT		07/27/2023	04/30/2024	126,348	0	0	0	0	0	0	126,348	126,348	0	0	0
3310054860	MIAMI	FL		07/27/2023	01/30/2024	277,273	0	0	0	0	0	0	277,273	277,273	0	0	0
3310048432	THE BRONX	NY		08/31/2023	03/28/2024	254,430	0	0	0	0	0	0	254,430	254,430	0	0	0
3310058404	PHILADELPHIA	PA		08/31/2023	08/30/2024	92,921	0	0	0	0	0	0	92,921	92,921	0	0	0
3310058429	TAMPA	FL		08/31/2023	06/28/2024	104,346	0	0	0	0	0	0	104,346	104,346	0	0	0
3310058583	WADESBORO	NC		08/31/2023	09/27/2024	120,355	0	0	0	0	0	0	120,355	120,355	0	0	0
3310058610	BOWLING GREEN	FL		08/31/2023	08/30/2024	59,004	0	0	0	0	0	0	59,004	59,004	0	0	0
3310058659	SCRANTON	PA		08/31/2023	07/31/2024	15,444	0	0	0	0	0	0	15,444	15,444	0	0	0
3310058696	PHILADELPHIA	PA		08/31/2023	01/30/2024	145,302	0	0	0	0	0	0	145,302	145,302	0	0	0
3310058840	BERNARDS	NJ		08/31/2023	04/29/2024	202,752	0	0	0	0	0	0	202,752	202,752	0	0	0
3310054180	JERSEY CITY	NJ		08/31/2023	09/27/2024	362,114	0	0	0	0	0	0	362,114	362,114	0	0	0
3310056582	MORENO VALLEY	CA		08/31/2023	09/27/2024	140,184	0	0	0	0	0	0	140,184	140,184	0	0	0
3310056598	WILMINGTON	DE		08/31/2023	08/30/2024	85,251	0	0	0	0	0	0	85,251	85,251	0	0	0
3310056601	AMITYVILLE	NY		08/31/2023	08/30/2024	141,372	0	0	0	0	0	0	141,372	141,372	0	0	0
3310056602	CLEVELAND	OH		08/31/2023	07/31/2024	28,819	0	0	0	0	0	0	28,819	28,819	0	0	0
3310056649	FARMINGTON	NM		08/31/2023	04/30/2024	50,688	0	0	0	0	0	0	50,688	50,688	0	0	0
3310055172	DURHAM	NC		08/31/2023	10/31/2024	58,410	0	0	0	0	0	0	58,410	58,410	0	0	0
3310057790	TEXARKANA	TX		08/31/2023	03/28/2024	23,711	0	0	0	0	0	0	23,711	23,711	0	0	0
3310057976	AKRON	OH		08/31/2023	06/28/2024	27,051	0	0	0	0	0	0	27,051	27,051	0	0	0
3310058068	IRVINGTON	NJ		08/31/2023	03/28/2024	117,810	0	0	0	0	0	0	117,810	117,810	0	0	0
3310058091	TEXARKANA	TX		08/31/2023	04/30/2024	25,582	0	0	0	0	0	0	25,582	25,582	0	0	0
3310058119	DETROIT	MI		08/31/2023	01/30/2024	20,097	0	0	0	0	0	0	20,097	20,097	0	0	0
3310057185	WEST PALM BEACH	FL		08/31/2023	12/30/2024	88,410	0	0	0	0	0	0	88,410	88,410	0	0	0
3310057197	PITTSBURGH	PA		08/31/2023	03/28/2024	28,645	0	0	0	0	0	0	28,645	28,645	0	0	0
3310057214	HARTFORD	CT		08/31/2023	01/30/2024	43,011	0	0	0	0	0	0	43,011	43,011	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310057216	EDEN	NC		08/31/2023	06/28/2024	31,748	0	0	0	0	0	0	31,748	31,748	0	0	0
3310057282	PECOS	TX		08/31/2023	10/31/2024	79,238	0	0	0	0	0	0	79,238	79,238	0	0	0
3310057290	HUNTINGTON STATION	NY		08/31/2023	02/29/2024	146,560	0	0	0	0	0	0	146,560	146,560	0	0	0
3310053825	ST. LOUIS	MO		08/31/2023	06/28/2024	53,856	0	0	0	0	0	0	53,856	53,856	0	0	0
3310054750	PHILADELPHIA	PA		08/31/2023	06/28/2024	39,244	0	0	0	0	0	0	39,244	39,244	0	0	0
3310054809	CHICAGO	IL		08/31/2023	02/29/2024	130,276	0	0	0	0	0	0	130,276	130,276	0	0	0
3310058967	EGG HARBOR TOWNSHIP	NJ		08/31/2023	12/30/2024	112,286	0	0	0	0	0	0	112,286	112,286	0	0	0
3310058983	PHILADELPHIA	PA		08/31/2023	05/30/2024	149,371	0	0	0	0	0	0	149,371	149,371	0	0	0
3310059340	PEMBERTON	NJ		08/31/2023	01/30/2024	64,627	0	0	0	0	0	0	64,627	64,627	0	0	0
3310052945	PHILADELPHIA	PA		08/31/2023	06/28/2024	61,934	0	0	0	0	0	0	61,934	61,934	0	0	0
3310056057	TRENTON	NJ		08/31/2023	07/31/2024	109,395	0	0	0	0	0	0	109,395	109,395	0	0	0
3310056141	GARY	IN		08/31/2023	03/28/2024	39,046	0	0	0	0	0	0	39,046	39,046	0	0	0
3310056165	CHICAGO	IL		08/31/2023	01/30/2024	33,175	0	0	0	0	0	0	33,175	33,175	0	0	0
3310053957	ATLANTA	TX		08/31/2023	08/30/2024	36,769	0	0	0	0	0	0	36,769	36,769	0	0	0
3310053711	ANGOLA	NY		08/31/2023	02/29/2024	50,093	0	0	0	0	0	0	50,093	50,093	0	0	0
3310053715	OXFORD	NC		08/31/2023	03/28/2024	11,254	0	0	0	0	0	0	11,254	11,254	0	0	0
3310058145	SUNRISE	FL		08/31/2023	07/31/2024	190,080	0	0	0	0	0	0	190,080	190,080	0	0	0
3310058171	DETROIT	MI		08/31/2023	11/27/2024	25,624	0	0	0	0	0	0	25,624	25,624	0	0	0
3310058266	GAINESVILLE	GA		08/31/2023	02/29/2024	60,053	0	0	0	0	0	0	60,053	60,053	0	0	0
3310058350	PASADENA	MD		08/31/2023	06/28/2024	119,885	0	0	0	0	0	0	119,885	119,885	0	0	0
3310054825	LIVINGSTON	NJ		08/31/2023	07/31/2024	255,290	0	0	0	0	0	0	255,290	255,290	0	0	0
3310056668	HOUSTON	TX		08/31/2023	10/31/2024	14,733	0	0	0	0	0	0	14,733	14,733	0	0	0
3310056881	CHICAGO HEIGHTS	IL		08/31/2023	03/28/2024	58,740	0	0	0	0	0	0	58,740	58,740	0	0	0
3310056898	PHILADELPHIA	PA		08/31/2023	03/28/2024	63,716	0	0	0	0	0	0	63,716	63,716	0	0	0
3300004566	BROOKLYN	NY		08/24/2023	09/19/2024	484,500	0	0	0	0	0	0	484,500	484,500	0	0	0
3300004589	KEARNY	NJ		08/24/2023	04/24/2024	145,414	0	0	0	0	0	0	145,414	145,414	0	0	0
3300004599	EDISON	NJ		08/24/2023	07/23/2024	138,083	0	0	0	0	0	0	138,083	138,083	0	0	0
3300004602	PARAMUS	NJ		08/24/2023	04/24/2024	494,093	0	0	0	0	0	0	494,093	494,093	0	0	0
3300004605	HASBROUCK HEIGHTS	NJ		08/24/2023	01/23/2024	291,088	0	0	0	0	0	0	291,088	291,088	0	0	0
3310054123	WESTBURY	NY		08/31/2023	07/31/2024	475,200	0	0	0	0	0	0	475,200	475,200	0	0	0
3300004475	JERSEY CITY	NJ		08/24/2023	10/29/2024	542,252	0	0	0	0	0	0	542,252	542,252	0	0	0
3310054021	BOSSIER CITY	LA		08/31/2023	03/28/2024	28,274	0	0	0	0	0	0	28,274	28,274	0	0	0
3310051661	NEPTUNE CITY	NJ		08/31/2023	04/29/2024	158,400	0	0	0	0	0	0	158,400	158,400	0	0	0
3310052056	CHICAGO	IL		08/31/2023	05/30/2024	51,480	0	0	0	0	0	0	51,480	51,480	0	0	0
3310055515	WESTLAKE	OH		08/31/2023	05/30/2024	275,793	0	0	0	0	0	0	275,793	275,793	0	0	0
3310054161	NEWTON	MA		08/31/2023	04/29/2024	338,065	0	0	0	0	0	0	338,065	338,065	0	0	0
3310054308	WILMINGTON	DE		08/31/2023	10/31/2024	41,659	0	0	0	0	0	0	41,659	41,659	0	0	0
3310054346	BALTIMORE	MD		08/31/2023	05/30/2024	36,605	0	0	0	0	0	0	36,605	36,605	0	0	0
3310050920	CHICAGO	IL		08/31/2023	05/30/2024	198,158	0	0	0	0	0	0	198,158	198,158	0	0	0
3310050984	BEVERLY	NJ		08/31/2023	10/31/2024	51,106	0	0	0	0	0	0	51,106	51,106	0	0	0
3310052621	CLEVELAND	OH		08/31/2023	05/30/2024	15,810	0	0	0	0	0	0	15,810	15,810	0	0	0
3310049233	DARIEN	CT		08/31/2023	08/30/2024	497,186	0	0	0	0	0	0	497,186	497,186	0	0	0
3310055070	AUBURN	NY		08/31/2023	10/31/2024	33,354	0	0	0	0	0	0	33,354	33,354	0	0	0
3310055123	MONTGOMERY	AL		08/31/2023	06/28/2024	26,301	0	0	0	0	0	0	26,301	26,301	0	0	0
3310055748	QUINCY	FL		08/31/2023	11/27/2024	24,169	0	0	0	0	0	0	24,169	24,169	0	0	0
3310055852	WETUMPKA	AL		08/31/2023	09/27/2024	51,700	0	0	0	0	0	0	51,700	51,700	0	0	0
3310055856	GARY	IN		08/31/2023	11/27/2024	31,126	0	0	0	0	0	0	31,126	31,126	0	0	0
3310055902	MARION	NC		08/31/2023	06/28/2024	41,449	0	0	0	0	0	0	41,449	41,449	0	0	0
3310055911	ANCHORAGE	AK		08/31/2023	07/31/2024	180,663	0	0	0	0	0	0	180,663	180,663	0	0	0
3310056994	BALTIMORE	MD		08/31/2023	04/30/2024	36,076	0	0	0	0	0	0	36,076	36,076	0	0	0
3310056995	DETROIT	MI		08/31/2023	03/28/2024	24,770	0	0	0	0	0	0	24,770	24,770	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310057117	EDEN	NC		08/31/2023	01/30/2024	48,134	0	0	0	0	0	0	48,134	48,134	0	0	0
3310053783	WOODLAND PARK	CO		08/31/2023	12/30/2024	276,595	0	0	0	0	0	0	276,595	276,595	0	0	0
3310054706	PHILADELPHIA	PA		08/31/2023	05/30/2024	81,002	0	0	0	0	0	0	81,002	81,002	0	0	0
3310055248	TULSA	OK		08/31/2023	02/29/2024	27,522	0	0	0	0	0	0	27,522	27,522	0	0	0
3310057382	DETROIT	MI		08/31/2023	05/30/2024	39,164	0	0	0	0	0	0	39,164	39,164	0	0	0
3310057576	SAINT JOSEPH	MO		08/31/2023	03/28/2024	23,760	0	0	0	0	0	0	23,760	23,760	0	0	0
3310057645	DETROIT	MI		08/31/2023	07/31/2024	34,765	0	0	0	0	0	0	34,765	34,765	0	0	0
3310055315	CHICAGO	IL		08/31/2023	08/30/2024	83,584	0	0	0	0	0	0	83,584	83,584	0	0	0
3310052423	WILMINGTON	DE		08/31/2023	03/28/2024	20,669	0	0	0	0	0	0	20,669	20,669	0	0	0
3310052444	MERRILLVILLE	IN		08/31/2023	05/30/2024	23,431	0	0	0	0	0	0	23,431	23,431	0	0	0
3310056290	PERRIS	CA		08/31/2023	09/27/2024	98,802	0	0	0	0	0	0	98,802	98,802	0	0	0
3310056324	SKANEATELES	NY		08/31/2023	03/28/2024	441,045	0	0	0	0	0	0	441,045	441,045	0	0	0
3310056472	NEWBURGH	NY		08/31/2023	09/27/2024	89,571	0	0	0	0	0	0	89,571	89,571	0	0	0
3310056545	CHESTER	PA		08/31/2023	02/29/2024	27,957	0	0	0	0	0	0	27,957	27,957	0	0	0
3310056552	BALTIMORE	MD		08/31/2023	06/28/2024	30,294	0	0	0	0	0	0	30,294	30,294	0	0	0
3310056580	PHILADELPHIA	PA		08/31/2023	03/28/2024	54,757	0	0	0	0	0	0	54,757	54,757	0	0	0
3310055986	AIRMONT	NY		08/31/2023	06/28/2024	135,828	0	0	0	0	0	0	135,828	135,828	0	0	0
3310056000	GASTONIA	NC		08/31/2023	01/30/2024	39,996	0	0	0	0	0	0	39,996	39,996	0	0	0
3310054549	MUSKEGON	MI		08/31/2023	06/28/2024	18,632	0	0	0	0	0	0	18,632	18,632	0	0	0
3310055575	BELLPORT	NY		09/15/2023	11/27/2024	132,264	0	0	0	0	0	0	132,264	132,264	0	0	0
3310055578	BELLPORT	NY		09/15/2023	12/30/2024	133,798	0	0	0	0	0	0	133,798	133,798	0	0	0
3310056025	FRANKLIN	NY		09/15/2023	12/31/2024	36,422	0	0	0	0	0	0	36,422	36,422	0	0	0
3310057364	SMYRNA	DE		09/15/2023	10/31/2024	55,733	0	0	0	0	0	0	55,733	55,733	0	0	0
3310059029	UNIONDALE	NY		09/15/2023	05/30/2024	152,775	0	0	0	0	0	0	152,775	152,775	0	0	0
3310059045	CAIRO	GA		09/15/2023	04/30/2024	45,936	0	0	0	0	0	0	45,936	45,936	0	0	0
3310059065	BIG SPRING	TX		09/15/2023	10/31/2024	33,291	0	0	0	0	0	0	33,291	33,291	0	0	0
3310058778	HAVERHILL	MA		09/15/2023	10/31/2024	91,714	0	0	0	0	0	0	91,714	91,714	0	0	0
3310058797	MEDFORD	NY		09/15/2023	03/28/2024	154,915	0	0	0	0	0	0	154,915	154,915	0	0	0
3310058811	TERRELL	TX		09/15/2023	10/31/2024	49,076	0	0	0	0	0	0	49,076	49,076	0	0	0
3310058832	STATEN ISLAND	NY		09/15/2023	08/30/2024	193,169	0	0	0	0	0	0	193,169	193,169	0	0	0
3310058865	BREWSTER	NY		09/15/2023	07/31/2024	296,488	0	0	0	0	0	0	296,488	296,488	0	0	0
3310058874	WARMINSTER	PA		09/15/2023	08/30/2024	109,613	0	0	0	0	0	0	109,613	109,613	0	0	0
3310058879	BRENTWOOD	NY		09/15/2023	06/28/2024	153,153	0	0	0	0	0	0	153,153	153,153	0	0	0
3310057418	ORLAND PARK	IL		09/15/2023	02/29/2024	96,426	0	0	0	0	0	0	96,426	96,426	0	0	0
3310057469	LITTLE ROCK	AR		09/15/2023	03/28/2024	33,609	0	0	0	0	0	0	33,609	33,609	0	0	0
3310059221	HAMILTON TOWNSHIP	NJ		09/15/2023	01/30/2024	82,467	0	0	0	0	0	0	82,467	82,467	0	0	0
3310059252	CAMPBELL HALL	NY		09/15/2023	01/30/2024	133,412	0	0	0	0	0	0	133,412	133,412	0	0	0
3310059289	HAGERSTOWN	MD		09/15/2023	07/31/2024	39,996	0	0	0	0	0	0	39,996	39,996	0	0	0
3310059300	RUSSELLVILLE	AR		09/15/2023	02/29/2024	19,424	0	0	0	0	0	0	19,424	19,424	0	0	0
3310058035	CHICAGO	IL		09/15/2023	12/30/2024	68,061	0	0	0	0	0	0	68,061	68,061	0	0	0
3310059591	THOMASVILLE	NC		09/15/2023	02/29/2024	38,815	0	0	0	0	0	0	38,815	38,815	0	0	0
3310059662	CONCORD	NC		09/15/2023	05/30/2024	43,484	0	0	0	0	0	0	43,484	43,484	0	0	0
3310059704	BEAUFORT	SC		09/15/2023	09/27/2024	46,787	0	0	0	0	0	0	46,787	46,787	0	0	0
3310059836	EAST HAVEN	CT		09/15/2023	09/27/2024	92,258	0	0	0	0	0	0	92,258	92,258	0	0	0
3310059873	PHILADELPHIA	PA		09/15/2023	07/31/2024	62,320	0	0	0	0	0	0	62,320	62,320	0	0	0
3310057056	NEWARK	NJ		09/15/2023	02/29/2024	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310058744	INDIANAPOLIS	IN		09/15/2023	06/28/2024	59,083	0	0	0	0	0	0	59,083	59,083	0	0	0
3310058774	CHICAGO	IL		09/15/2023	04/30/2024	66,833	0	0	0	0	0	0	66,833	66,833	0	0	0
3310055307	EAST ORANGE	NJ		09/15/2023	09/27/2024	150,421	0	0	0	0	0	0	150,421	150,421	0	0	0
3310059992	CHICAGO	IL		09/15/2023	05/30/2024	40,392	0	0	0	0	0	0	40,392	40,392	0	0	0
3310060091	SPRINGFIELD	MO		09/15/2023	03/28/2024	51,084	0	0	0	0	0	0	51,084	51,084	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310060117	FRUITLAND PARK	FL		09/15/2023	07/31/2024	57,380	0	0	0	0	0	0	57,380	57,380	0	0	0
3310060381	PATTERSON	NY		09/15/2023	12/30/2024	118,602	0	0	0	0	0	0	118,602	118,602	0	0	0
3310049161	CHICAGO	IL		09/15/2023	09/27/2024	140,837	0	0	0	0	0	0	140,837	140,837	0	0	0
3310053475	HESPERIA	CA		09/15/2023	07/31/2024	183,472	0	0	0	0	0	0	183,472	183,472	0	0	0
3310053476	HESPERIA	CA		09/15/2023	08/30/2024	175,911	0	0	0	0	0	0	175,911	175,911	0	0	0
3310053477	HESPERIA	CA		09/15/2023	06/28/2024	148,922	0	0	0	0	0	0	148,922	148,922	0	0	0
3310051412	JACKSONVILLE	FL		09/15/2023	04/30/2024	42,251	0	0	0	0	0	0	42,251	42,251	0	0	0
3310050404	CHESTERFIELD	NJ		09/15/2023	02/29/2024	80,495	0	0	0	0	0	0	80,495	80,495	0	0	0
3310058321	AKRON	OH		09/15/2023	01/30/2024	21,780	0	0	0	0	0	0	21,780	21,780	0	0	0
3310058373	PHILADELPHIA	PA		09/15/2023	09/27/2024	18,121	0	0	0	0	0	0	18,121	18,121	0	0	0
3310051411	JACKSONVILLE	FL		09/15/2023	04/29/2024	40,889	0	0	0	0	0	0	40,889	40,889	0	0	0
3310057882	PITTSBURGH	PA		09/15/2023	05/30/2024	50,023	0	0	0	0	0	0	50,023	50,023	0	0	0
3310059381	HOUSTON	TX		09/15/2023	02/29/2024	48,173	0	0	0	0	0	0	48,173	48,173	0	0	0
3310059413	FREEPORT	NY		09/15/2023	01/30/2024	139,689	0	0	0	0	0	0	139,689	139,689	0	0	0
3310059533	EAST MEADOW	NY		09/15/2023	05/30/2024	157,810	0	0	0	0	0	0	157,810	157,810	0	0	0
3310059566	NEWARK	NJ		09/15/2023	10/31/2024	130,165	0	0	0	0	0	0	130,165	130,165	0	0	0
3310049546	SUFFOLK	VA		10/31/2023	02/29/2024	35,372	0	0	0	0	0	0	35,372	35,372	0	0	0
3310057107	BROOKLYN	NY		10/06/2023	04/30/2024	174,636	0	0	0	0	0	0	174,636	174,636	0	0	0
3310057114	COLUMBUS	OH		10/06/2023	09/27/2024	97,510	0	0	0	0	0	0	97,510	97,510	0	0	0
3310051852	DETROIT	MI		10/31/2023	10/31/2024	67,613	0	0	0	0	0	0	67,613	67,613	0	0	0
3310054364	NEWTON	NJ		10/31/2023	10/31/2024	12,058	0	0	0	0	0	0	12,058	12,058	0	0	0
3310059382	LEHIGH ACRES	FL		10/31/2023	01/30/2024	78,597	0	0	0	0	0	0	78,597	78,597	0	0	0
3310060619	LIVINGSTON	NJ		10/06/2023	04/30/2024	352,440	0	0	0	0	0	0	352,440	352,440	0	0	0
3310060620	CLEVELAND	OH		10/31/2023	05/31/2024	28,369	0	0	0	0	0	0	28,369	28,369	0	0	0
3310060705	PHILADELPHIA	PA		10/31/2023	03/28/2024	68,666	0	0	0	0	0	0	68,666	68,666	0	0	0
3310060713	WHARTON	NJ		10/31/2023	04/30/2024	155,430	0	0	0	0	0	0	155,430	155,430	0	0	0
3310060773	IRVINGTON	NJ		10/31/2023	10/31/2024	181,427	0	0	0	0	0	0	181,427	181,427	0	0	0
3310060781	WALLKILL	NY		10/31/2023	07/31/2024	141,369	0	0	0	0	0	0	141,369	141,369	0	0	0
3310053222	BALTIMORE	MD		10/31/2023	11/27/2024	32,512	0	0	0	0	0	0	32,512	32,512	0	0	0
3310055455	NEW ORLEANS	LA		10/06/2023	06/28/2024	74,278	0	0	0	0	0	0	74,278	74,278	0	0	0
3310056451	SYKESVILLE	MD		10/06/2023	04/30/2024	127,591	0	0	0	0	0	0	127,591	127,591	0	0	0
3310056548	THE BRONX	NY		10/31/2023	04/30/2024	242,352	0	0	0	0	0	0	242,352	242,352	0	0	0
3310057711	EAST CHICAGO	IN		10/06/2023	04/30/2024	43,223	0	0	0	0	0	0	43,223	43,223	0	0	0
3310056691	BRADLEY	IL		10/06/2023	09/27/2024	22,216	0	0	0	0	0	0	22,216	22,216	0	0	0
3310058095	HARRISBURG	PA		10/06/2023	07/31/2024	38,378	0	0	0	0	0	0	38,378	38,378	0	0	0
3310058107	GAINESVILLE	FL		10/31/2023	12/30/2024	62,202	0	0	0	0	0	0	62,202	62,202	0	0	0
3310058989	EUSTIS	FL		10/06/2023	09/27/2024	90,676	0	0	0	0	0	0	90,676	90,676	0	0	0
3310059017	LEHIGH ACRES	FL		10/06/2023	01/30/2024	94,495	0	0	0	0	0	0	94,495	94,495	0	0	0
3310059874	SOUTH SETAUKET	NY		10/06/2023	04/30/2024	142,560	0	0	0	0	0	0	142,560	142,560	0	0	0
3310059956	CUMBERLAND	MD		10/31/2023	12/30/2024	47,916	0	0	0	0	0	0	47,916	47,916	0	0	0
3310059142	SCOTCH PLAINS	NJ		10/31/2023	10/31/2024	197,208	0	0	0	0	0	0	197,208	197,208	0	0	0
3310059220	WEST NYACK	NY		10/06/2023	02/29/2024	156,416	0	0	0	0	0	0	156,416	156,416	0	0	0
3310059232	HASTINGS	NY		10/31/2023	09/27/2024	36,050	0	0	0	0	0	0	36,050	36,050	0	0	0
3310060275	SAN CLEMENTE	CA		10/06/2023	01/30/2024	626,472	0	0	0	0	0	0	626,472	626,472	0	0	0
3310060278	HIGHLAND PARK	NJ		10/06/2023	04/30/2024	133,709	0	0	0	0	0	0	133,709	133,709	0	0	0
3310060380	JACKSONVILLE	FL		10/31/2023	05/30/2024	72,674	0	0	0	0	0	0	72,674	72,674	0	0	0
3310060416	CUMMING	GA		10/31/2023	02/29/2024	55,537	0	0	0	0	0	0	55,537	55,537	0	0	0
3310060474	PITTSBURGH	PA		10/31/2023	05/30/2024	20,188	0	0	0	0	0	0	20,188	20,188	0	0	0
3310061473	PHILADELPHIA	PA		10/06/2023	09/27/2024	55,776	0	0	0	0	0	0	55,776	55,776	0	0	0
3310061474	JERSEY CITY	NJ		10/06/2023	06/28/2024	197,523	0	0	0	0	0	0	197,523	197,523	0	0	0
3310061485	PITTSBURGH	PA		10/06/2023	03/28/2024	30,134	0	0	0	0	0	0	30,134	30,134	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310061509	RIVERDALE	GA		10/06/2023	01/30/2024	73,062	0	0	0	0	0	0	73,062	73,062	0	0	0
3310061526	CHICAGO	IL		10/31/2023	04/30/2024	45,243	0	0	0	0	0	0	45,243	45,243	0	0	0
3310061529	MONROE	NY		10/31/2023	07/31/2024	296,703	0	0	0	0	0	0	296,703	296,703	0	0	0
3310061631	TRENTON	NJ		10/31/2023	03/28/2024	47,055	0	0	0	0	0	0	47,055	47,055	0	0	0
3310056103	BUTTE	MT		10/06/2023	10/31/2024	18,200	0	0	0	0	0	0	18,200	18,200	0	0	0
3310057520	CHICAGO	IL		10/06/2023	11/07/2024	40,352	0	0	0	0	0	0	40,352	40,352	0	0	0
3310057525	MACON	GA		10/06/2023	11/27/2024	36,927	0	0	0	0	0	0	36,927	36,927	0	0	0
3310054181	COMMERCE	TX		10/31/2023	05/30/2024	61,431	0	0	0	0	0	0	61,431	61,431	0	0	0
3310054182	COMMERCE	TX		10/31/2023	05/30/2024	61,325	0	0	0	0	0	0	61,325	61,325	0	0	0
3310054184	GREENVILLE	TX		10/31/2023	05/30/2024	61,799	0	0	0	0	0	0	61,799	61,799	0	0	0
3310054187	GREENVILLE	TX		10/31/2023	05/30/2024	61,693	0	0	0	0	0	0	61,693	61,693	0	0	0
3310062113	PHILADELPHIA	PA		10/31/2023	07/31/2024	147,965	0	0	0	0	0	0	147,965	147,965	0	0	0
3310062114	NORWICH	CT		10/31/2023	10/31/2024	70,310	0	0	0	0	0	0	70,310	70,310	0	0	0
3310062169	DEPTFORD	NJ		10/31/2023	04/30/2024	75,050	0	0	0	0	0	0	75,050	75,050	0	0	0
3310062215	BELLMORE	NY		10/31/2023	06/28/2024	203,148	0	0	0	0	0	0	203,148	203,148	0	0	0
3310062376	LOMBARD	IL		10/31/2023	05/31/2024	150,004	0	0	0	0	0	0	150,004	150,004	0	0	0
3310062395	PHILADELPHIA	PA		10/31/2023	11/27/2024	66,874	0	0	0	0	0	0	66,874	66,874	0	0	0
3310062440	MILL NECK	NY		10/31/2023	08/30/2024	374,814	0	0	0	0	0	0	374,814	374,814	0	0	0
3310059712	NYACK	NY		10/06/2023	06/28/2024	189,110	0	0	0	0	0	0	189,110	189,110	0	0	0
3310059775	QUEENS	NY		10/06/2023	01/30/2024	181,764	0	0	0	0	0	0	181,764	181,764	0	0	0
3310054710	GAINESVILLE	FL		10/31/2023	07/31/2024	81,321	0	0	0	0	0	0	81,321	81,321	0	0	0
3310052024	PORTSMOUTH	VA		10/06/2023	09/30/2024	55,737	0	0	0	0	0	0	55,737	55,737	0	0	0
3310058208	NEW YORK	NY		10/31/2023	10/31/2024	839,896	0	0	0	0	0	0	839,896	839,896	0	0	0
3310059248	NEW CANAAN	CT		10/31/2023	06/28/2024	278,014	0	0	0	0	0	0	278,014	278,014	0	0	0
3310059319	TOMS RIVER	NJ		10/31/2023	11/27/2024	136,620	0	0	0	0	0	0	136,620	136,620	0	0	0
3310057832	ABERDEEN TOWNSHIP	NJ		10/06/2023	01/30/2024	115,117	0	0	0	0	0	0	115,117	115,117	0	0	0
3310061395	KANSAS CITY	MO		10/31/2023	08/30/2024	15,484	0	0	0	0	0	0	15,484	15,484	0	0	0
3310061403	GARY	IN		10/31/2023	05/31/2024	45,576	0	0	0	0	0	0	45,576	45,576	0	0	0
3310061448	MARKHAM	IL		10/31/2023	09/27/2024	46,985	0	0	0	0	0	0	46,985	46,985	0	0	0
3310057421	PHILADELPHIA	PA		10/06/2023	11/27/2024	63,954	0	0	0	0	0	0	63,954	63,954	0	0	0
3310060500	PLYMOUTH	PA		10/06/2023	02/29/2024	54,058	0	0	0	0	0	0	54,058	54,058	0	0	0
3310060547	INDIANAPOLIS	IN		10/06/2023	05/30/2024	46,926	0	0	0	0	0	0	46,926	46,926	0	0	0
3310060562	REDDING	CA		10/06/2023	09/27/2024	83,160	0	0	0	0	0	0	83,160	83,160	0	0	0
3310060575	DETROIT	MI		10/31/2023	03/28/2024	30,849	0	0	0	0	0	0	30,849	30,849	0	0	0
3310060580	CHICAGO	IL		10/31/2023	10/31/2024	71,830	0	0	0	0	0	0	71,830	71,830	0	0	0
3310060585	WATERBURY	CT		10/06/2023	04/30/2024	110,682	0	0	0	0	0	0	110,682	110,682	0	0	0
3310062689	PORTERDALE	GA		10/31/2023	05/31/2024	38,491	0	0	0	0	0	0	38,491	38,491	0	0	0
3310062879	MABLETON	GA		10/31/2023	03/28/2024	59,341	0	0	0	0	0	0	59,341	59,341	0	0	0
3310060071	MIAMI	FL		10/06/2023	02/29/2024	68,027	0	0	0	0	0	0	68,027	68,027	0	0	0
3310060171	DETROIT	MI		10/31/2023	07/31/2024	51,810	0	0	0	0	0	0	51,810	51,810	0	0	0
3310060229	BRENTWOOD	NY		10/06/2023	07/31/2024	178,378	0	0	0	0	0	0	178,378	178,378	0	0	0
3310060233	PITTSBURGH	PA		10/06/2023	03/28/2024	27,914	0	0	0	0	0	0	27,914	27,914	0	0	0
3310061705	NEWARK	NJ		10/31/2023	07/31/2024	114,840	0	0	0	0	0	0	114,840	114,840	0	0	0
3310061785	ST. LOUIS	MO		10/31/2023	04/30/2024	37,413	0	0	0	0	0	0	37,413	37,413	0	0	0
3310061840	SALEM	NJ		10/31/2023	06/28/2024	26,334	0	0	0	0	0	0	26,334	26,334	0	0	0
3310061963	CORTE MADERA	CA		10/31/2023	03/28/2024	493,416	0	0	0	0	0	0	493,416	493,416	0	0	0
3310062019	ST. PETERSBURG	FL		10/31/2023	03/28/2024	129,175	0	0	0	0	0	0	129,175	129,175	0	0	0
3310058741	SAINT JOHNS	FL		10/06/2023	05/30/2024	12,355	0	0	0	0	0	0	12,355	12,355	0	0	0
3310058749	SARASOTA	FL		10/06/2023	05/30/2024	122,136	0	0	0	0	0	0	122,136	122,136	0	0	0
3310058768	CHICAGO	IL		10/06/2023	05/30/2024	76,883	0	0	0	0	0	0	76,883	76,883	0	0	0
3310059587	HUNTINGTON STATION	NY		10/31/2023	04/30/2024	125,627	0	0	0	0	0	0	125,627	125,627	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310059593	MANCHESTER	CT		10/06/2023	04/30/2024	75,834	0	0	0	0	0	0	75,834	75,834	0	0	0
3310059663	ROCKWOOD	TN		10/06/2023	12/30/2024	49,648	0	0	0	0	0	0	49,648	49,648	0	0	0
3310054171	DETROIT	MI		10/31/2023	05/30/2024	23,215	0	0	0	0	0	0	23,215	23,215	0	0	0
3310061012	WATERBURY	CT		10/06/2023	01/30/2024	112,919	0	0	0	0	0	0	112,919	112,919	0	0	0
3310061031	VALLEY STREAM	NY		10/06/2023	01/30/2024	160,380	0	0	0	0	0	0	160,380	160,380	0	0	0
3310061063	PORT CHARLOTTE	FL		10/31/2023	10/31/2024	68,080	0	0	0	0	0	0	68,080	68,080	0	0	0
3310061069	CRESTVIEW	FL		10/31/2023	06/28/2024	61,597	0	0	0	0	0	0	61,597	61,597	0	0	0
3310061097	WINCHENDON	MA		10/31/2023	07/31/2024	77,283	0	0	0	0	0	0	77,283	77,283	0	0	0
3310061132	GLEN COVE	NY		10/31/2023	04/30/2024	249,480	0	0	0	0	0	0	249,480	249,480	0	0	0
3310061157	CORAM	NY		10/06/2023	05/31/2024	127,263	0	0	0	0	0	0	127,263	127,263	0	0	0
3300004679	BROOKLYN	NY		10/10/2023	09/19/2024	639,540	0	0	0	0	0	0	639,540	639,540	0	0	0
3300004684	PITTSBURGH	PA		10/10/2023	06/26/2024	97,821	0	0	0	0	0	0	97,821	97,821	0	0	0
3300004696	PHILADELPHIA	PA		10/10/2023	03/20/2024	111,920	0	0	0	0	0	0	111,920	111,920	0	0	0
3300004714	NEWARK	NJ		10/10/2023	06/26/2024	174,904	0	0	0	0	0	0	174,904	174,904	0	0	0
3310050432	NORTH PORT	FL		10/06/2023	10/31/2024	141,768	0	0	0	0	0	0	141,768	141,768	0	0	0
3310059571	BRENTWOOD	NY		10/06/2023	02/29/2024	144,342	0	0	0	0	0	0	144,342	144,342	0	0	0
3310060835	FEEDING HILLS	MA		10/31/2023	09/27/2024	148,711	0	0	0	0	0	0	148,711	148,711	0	0	0
3310060898	EAST CHICAGO	IN		10/31/2023	05/31/2024	39,105	0	0	0	0	0	0	39,105	39,105	0	0	0
3310060905	COMMACK	NY		10/31/2023	05/31/2024	224,090	0	0	0	0	0	0	224,090	224,090	0	0	0
3310060909	WATERBURY	CT		10/31/2023	11/27/2024	89,100	0	0	0	0	0	0	89,100	89,100	0	0	0
3310060911	HAMILTON	NJ		10/06/2023	08/30/2024	103,752	0	0	0	0	0	0	103,752	103,752	0	0	0
3310060928	CLEVELAND	OH		10/31/2023	07/31/2024	26,017	0	0	0	0	0	0	26,017	26,017	0	0	0
3310060969	FORT COLLINS	CO		10/06/2023	11/27/2024	216,620	0	0	0	0	0	0	216,620	216,620	0	0	0
3310055102	NAPLES	FL		10/06/2023	07/31/2024	115,964	0	0	0	0	0	0	115,964	115,964	0	0	0
3310050604	CALABASAS	CA		10/31/2023	06/28/2024	1,029,105	0	0	0	0	0	0	1,029,105	1,029,105	0	0	0
3310052459	MIAMI	FL		11/29/2023	04/30/2024	164,498	0	0	0	0	0	0	164,498	164,498	0	0	0
3310057100	HOMEWOOD	IL		11/21/2023	08/30/2024	38,016	0	0	0	0	0	0	38,016	38,016	0	0	0
3310060291	MABANK	TX		11/21/2023	10/31/2024	60,007	0	0	0	0	0	0	60,007	60,007	0	0	0
3310060323	MABANK	TX		11/29/2023	04/30/2024	57,489	0	0	0	0	0	0	57,489	57,489	0	0	0
3310056793	TALLAHASSEE	FL		11/21/2023	12/30/2024	126,467	0	0	0	0	0	0	126,467	126,467	0	0	0
3310062392	CINCINNATI	OH		11/21/2023	04/29/2024	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310062429	NEW HAVEN	CT		11/21/2023	06/28/2024	115,533	0	0	0	0	0	0	115,533	115,533	0	0	0
3310062457	ALIQUIPPA	PA		11/21/2023	05/31/2024	33,878	0	0	0	0	0	0	33,878	33,878	0	0	0
3310062464	CRETE	IL		11/21/2023	05/31/2024	65,339	0	0	0	0	0	0	65,339	65,339	0	0	0
3310058560	CORSICANA	TX		11/21/2023	11/27/2024	57,303	0	0	0	0	0	0	57,303	57,303	0	0	0
3310061483	DETROIT	MI		11/21/2023	10/31/2024	42,372	0	0	0	0	0	0	42,372	42,372	0	0	0
3310062888	PHILADELPHIA	PA		11/21/2023	08/30/2024	94,050	0	0	0	0	0	0	94,050	94,050	0	0	0
3310062892	HEMPSTEAD	NY		11/21/2023	08/30/2024	190,159	0	0	0	0	0	0	190,159	190,159	0	0	0
3310062933	BALTIMORE	MD		11/21/2023	02/29/2024	25,740	0	0	0	0	0	0	25,740	25,740	0	0	0
3310062934	PALM SPRINGS	CA		11/21/2023	03/28/2024	348,480	0	0	0	0	0	0	348,480	348,480	0	0	0
3310062935	BALTIMORE	MD		11/21/2023	01/30/2024	39,085	0	0	0	0	0	0	39,085	39,085	0	0	0
3310062936	BALTIMORE	MD		11/21/2023	04/11/2024	36,749	0	0	0	0	0	0	36,749	36,749	0	0	0
3310063036	BAYVILLE	NJ		11/21/2023	03/28/2024	71,636	0	0	0	0	0	0	71,636	71,636	0	0	0
3310061249	AZTEC	NM		11/21/2023	05/31/2024	54,698	0	0	0	0	0	0	54,698	54,698	0	0	0
3310061296	CHALMETTE	LA		11/29/2023	07/31/2024	12,995	0	0	0	0	0	0	12,995	12,995	0	0	0
3310062527	WINSTON-SALEM	NC		11/29/2023	11/27/2024	40,875	0	0	0	0	0	0	40,875	40,875	0	0	0
3310062552	CLEVELAND	OH		11/21/2023	05/31/2024	38,462	0	0	0	0	0	0	38,462	38,462	0	0	0
3310062599	LEHIGH ACRES	FL		11/29/2023	12/30/2024	80,630	0	0	0	0	0	0	80,630	80,630	0	0	0
3310062600	LEHIGH ACRES	FL		11/29/2023	09/27/2024	82,501	0	0	0	0	0	0	82,501	82,501	0	0	0
3310063914	NEWARK	NJ		11/21/2023	02/29/2024	155,747	0	0	0	0	0	0	155,747	155,747	0	0	0
3310063989	DAYTON	OH		11/29/2023	09/27/2024	52,798	0	0	0	0	0	0	52,798	52,798	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310064011	UMATILLA	FL		11/21/2023	11/27/2024	85,932	0	0	0	0	0	0	85,932	85,932	0	0	0
3310064028	BROOKLYN	NY		11/21/2023	10/31/2024	661,320	0	0	0	0	0	0	661,320	661,320	0	0	0
3310064128	COLUMBUS	GA		11/29/2023	04/30/2024	33,423	0	0	0	0	0	0	33,423	33,423	0	0	0
3310064173	FAYETTEVILLE	GA		11/21/2023	09/27/2024	80,190	0	0	0	0	0	0	80,190	80,190	0	0	0
3310063710	VICKSBURG	MS		11/29/2023	04/29/2024	30,294	0	0	0	0	0	0	30,294	30,294	0	0	0
3310063712	HEMPSTEAD	NY		11/21/2023	07/31/2024	166,514	0	0	0	0	0	0	166,514	166,514	0	0	0
3310063740	BOCA RATON	FL		11/21/2023	11/27/2024	211,537	0	0	0	0	0	0	211,537	211,537	0	0	0
3310063765	PITTSBURGH	PA		11/29/2023	05/31/2024	27,828	0	0	0	0	0	0	27,828	27,828	0	0	0
3310063783	BALTIMORE	MD		11/21/2023	06/28/2024	52,668	0	0	0	0	0	0	52,668	52,668	0	0	0
3310060626	GAINESVILLE	GA		11/29/2023	05/31/2024	165,310	0	0	0	0	0	0	165,310	165,310	0	0	0
3310062017	LUFKIN	TX		11/21/2023	08/30/2024	47,484	0	0	0	0	0	0	47,484	47,484	0	0	0
3310062047	HOPEWELL JUNCTION	NY		11/29/2023	11/27/2024	95,982	0	0	0	0	0	0	95,982	95,982	0	0	0
3310062077	CAROLINA SHORES	NC		11/29/2023	08/30/2024	57,020	0	0	0	0	0	0	57,020	57,020	0	0	0
3310063393	LAUDERHILL	FL		11/21/2023	04/30/2024	164,776	0	0	0	0	0	0	164,776	164,776	0	0	0
3310063428	MOLINE	IL		11/21/2023	10/31/2024	42,966	0	0	0	0	0	0	42,966	42,966	0	0	0
3310063459	DETROIT	MI		11/21/2023	04/30/2024	31,782	0	0	0	0	0	0	31,782	31,782	0	0	0
3310063465	SAN BERNARDINO	CA		11/21/2023	10/31/2024	182,952	0	0	0	0	0	0	182,952	182,952	0	0	0
3310063487	NORTH LAS VEGAS	NV		11/21/2023	03/28/2024	103,664	0	0	0	0	0	0	103,664	103,664	0	0	0
3310059378	LEHIGH ACRES	FL		11/29/2023	04/29/2024	94,072	0	0	0	0	0	0	94,072	94,072	0	0	0
3310061872	ARDMORE	OK		11/29/2023	10/31/2024	52,264	0	0	0	0	0	0	52,264	52,264	0	0	0
3310061892	ORLANDO	FL		11/29/2023	08/30/2024	148,972	0	0	0	0	0	0	148,972	148,972	0	0	0
3310061907	WATERBURY	CT		11/21/2023	04/30/2024	105,415	0	0	0	0	0	0	105,415	105,415	0	0	0
3310062009	CHICAGO	IL		11/21/2023	11/27/2024	116,592	0	0	0	0	0	0	116,592	116,592	0	0	0
3310063236	MAPLEWOOD	NJ		11/21/2023	07/31/2024	180,418	0	0	0	0	0	0	180,418	180,418	0	0	0
3310063263	SAN FRANCISCO	CA		11/21/2023	07/31/2024	645,480	0	0	0	0	0	0	645,480	645,480	0	0	0
3310063278	PHILADELPHIA	PA		11/29/2023	12/30/2024	67,773	0	0	0	0	0	0	67,773	67,773	0	0	0
3310063355	MACON	GA		11/21/2023	08/30/2024	57,008	0	0	0	0	0	0	57,008	57,008	0	0	0
3310063369	NORTH ATTLEBOROUGH	MA		11/21/2023	07/31/2024	114,484	0	0	0	0	0	0	114,484	114,484	0	0	0
3310060057	FRANKSTON	TX		11/21/2023	10/31/2024	63,744	0	0	0	0	0	0	63,744	63,744	0	0	0
3310061462	CHESTERTOWN	MD		11/21/2023	04/29/2024	69,498	0	0	0	0	0	0	69,498	69,498	0	0	0
3300004649	CRESSKILL	NJ		11/27/2023	06/26/2024	463,134	0	0	0	0	0	0	463,134	463,134	0	0	0
3310062727	LEHIGH ACRES	FL		11/29/2023	06/28/2024	92,023	0	0	0	0	0	0	92,023	92,023	0	0	0
3310062741	PHILADELPHIA	PA		11/21/2023	04/29/2024	46,085	0	0	0	0	0	0	46,085	46,085	0	0	0
3310062773	PHILADELPHIA	PA		11/21/2023	06/28/2024	55,440	0	0	0	0	0	0	55,440	55,440	0	0	0
3310064227	YORK	PA		11/29/2023	05/31/2024	146,277	0	0	0	0	0	0	146,277	146,277	0	0	0
3310064286	SCOTTSDALE	AZ		11/21/2023	03/28/2024	277,992	0	0	0	0	0	0	277,992	277,992	0	0	0
3310064295	MEMPHIS	TN		11/29/2023	04/30/2024	19,800	0	0	0	0	0	0	19,800	19,800	0	0	0
3310064296	MEMPHIS	TN		11/29/2023	04/30/2024	19,533	0	0	0	0	0	0	19,533	19,533	0	0	0
3310064426	CENTRAL ISLIP	NY		11/21/2023	05/31/2024	136,466	0	0	0	0	0	0	136,466	136,466	0	0	0
3310064604	FULLERTON	CA		11/21/2023	06/28/2024	201,346	0	0	0	0	0	0	201,346	201,346	0	0	0
3310060325	MABANK	TX		11/29/2023	04/29/2024	57,034	0	0	0	0	0	0	57,034	57,034	0	0	0
3310060335	FRANKSTON	TX		11/21/2023	10/31/2024	63,799	0	0	0	0	0	0	63,799	63,799	0	0	0
3310060421	DESERT HOT SPRINGS	CA		11/21/2023	12/30/2024	249,480	0	0	0	0	0	0	249,480	249,480	0	0	0
3310061644	PHILADELPHIA	PA		11/21/2023	12/30/2024	46,451	0	0	0	0	0	0	46,451	46,451	0	0	0
3310061730	PHILADELPHIA	PA		11/21/2023	01/30/2024	26,781	0	0	0	0	0	0	26,781	26,781	0	0	0
3310063038	BAYVILLE	NJ		11/21/2023	01/30/2024	62,370	0	0	0	0	0	0	62,370	62,370	0	0	0
3310063049	EAST MOLINE	IL		11/29/2023	10/31/2024	43,629	0	0	0	0	0	0	43,629	43,629	0	0	0
3310063125	SELDEN	NY		11/21/2023	11/27/2024	150,797	0	0	0	0	0	0	150,797	150,797	0	0	0
3310063183	MASSAPEQUA	NY		11/21/2023	04/30/2024	162,657	0	0	0	0	0	0	162,657	162,657	0	0	0
3310063198	OXNARD	CA		11/21/2023	04/30/2024	354,134	0	0	0	0	0	0	354,134	354,134	0	0	0
3310063224	PHILADELPHIA	PA		11/21/2023	09/27/2024	66,859	0	0	0	0	0	0	66,859	66,859	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310062310	PHILADELPHIA	PA		11/21/2023	04/30/2024	65,637	0	0	0	0	0	0	65,637	65,637	0	0	0
3310062359	CHICAGO	IL		11/21/2023	07/31/2024	82,566	0	0	0	0	0	0	82,566	82,566	0	0	0
3310063527	NEW HYDE PARK	NY		11/21/2023	06/28/2024	167,864	0	0	0	0	0	0	167,864	167,864	0	0	0
3310063562	TRENTON	NJ		11/21/2023	03/28/2024	44,154	0	0	0	0	0	0	44,154	44,154	0	0	0
3310063564	ALTOONA	PA		11/29/2023	10/31/2024	42,075	0	0	0	0	0	0	42,075	42,075	0	0	0
3310063586	MONROE	NY		11/21/2023	05/31/2024	116,127	0	0	0	0	0	0	116,127	116,127	0	0	0
3310063672	UNIONDALE	NY		11/21/2023	08/30/2024	186,555	0	0	0	0	0	0	186,555	186,555	0	0	0
3310063684	OYSTER BAY	NY		11/21/2023	01/30/2024	120,384	0	0	0	0	0	0	120,384	120,384	0	0	0
3300004707	LITTLE ROCK	AR		11/27/2023	12/19/2024	1,695,750	0	0	0	0	0	0	1,695,750	1,695,750	0	0	0
3300004716	PATERSON	NJ		11/27/2023	11/25/2024	143,897	0	0	0	0	0	0	143,897	143,897	0	0	0
3300004726	SOUTH EUCLID	OH		11/27/2023	08/26/2024	75,582	0	0	0	0	0	0	75,582	75,582	0	0	0
3300004743	LAKE VILLA	IL		11/27/2023	05/28/2024	89,148	0	0	0	0	0	0	89,148	89,148	0	0	0
3310063820	GRANBY	CO		12/28/2023	10/31/2024	66,617	0	0	0	0	0	0	66,617	66,617	0	0	0
3310063864	TOMS RIVER	NJ		12/07/2023	04/30/2024	112,290	0	0	0	0	0	0	112,290	112,290	0	0	0
3310063876	PHILADELPHIA	PA		12/28/2023	10/31/2024	29,997	0	0	0	0	0	0	29,997	29,997	0	0	0
3310063900	PHILADELPHIA	PA		12/07/2023	07/31/2024	58,246	0	0	0	0	0	0	58,246	58,246	0	0	0
3310066214	HELENDALE	CA		12/28/2023	06/28/2024	82,368	0	0	0	0	0	0	82,368	82,368	0	0	0
3310066381	NEWARK	NJ		12/28/2023	09/27/2024	163,868	0	0	0	0	0	0	163,868	163,868	0	0	0
3310066407	MONTCLAIR	NJ		12/28/2023	07/31/2024	697,999	0	0	0	0	0	0	697,999	697,999	0	0	0
3310066460	PATCHOGUE	NY		12/28/2023	10/31/2024	122,324	0	0	0	0	0	0	122,324	122,324	0	0	0
3310061128	ANCHORAGE	AK		12/22/2023	10/31/2024	208,330	0	0	0	0	0	0	208,330	208,330	0	0	0
3310057259	MORRISTOWN	NJ		12/07/2023	11/27/2024	153,608	0	0	0	0	0	0	153,608	153,608	0	0	0
3310059640	CHICAGO	IL		12/28/2023	08/31/2024	258,489	0	0	0	0	0	0	258,489	258,489	0	0	0
3310063503	OCEAN CITY	NJ		12/22/2023	12/30/2024	1,363,230	0	0	0	0	0	0	1,363,230	1,363,230	0	0	0
3310065185	PITTSBURGH	PA		12/28/2023	05/31/2024	30,464	0	0	0	0	0	0	30,464	30,464	0	0	0
3310065207	MONROE	NY		12/22/2023	11/27/2024	572,398	0	0	0	0	0	0	572,398	572,398	0	0	0
3310065248	SULLIVAN'S ISLAND	SC		12/22/2023	12/30/2024	969,883	0	0	0	0	0	0	969,883	969,883	0	0	0
3310065305	LYNWOOD	IL		12/28/2023	10/31/2024	68,265	0	0	0	0	0	0	68,265	68,265	0	0	0
3310065380	AKRON	OH		12/28/2023	04/30/2024	27,601	0	0	0	0	0	0	27,601	27,601	0	0	0
3310065563	AIKEN	SC		12/28/2023	05/31/2024	36,991	0	0	0	0	0	0	36,991	36,991	0	0	0
3310060535	FLOWERY BRANCH	GA		12/22/2023	06/28/2024	140,976	0	0	0	0	0	0	140,976	140,976	0	0	0
3310062433	STATEN ISLAND	NY		12/07/2023	12/30/2024	221,760	0	0	0	0	0	0	221,760	221,760	0	0	0
3310063356	BRONX	NY		12/07/2023	04/30/2024	160,380	0	0	0	0	0	0	160,380	160,380	0	0	0
3310061643	YONKERS	NY		12/07/2023	03/28/2024	131,868	0	0	0	0	0	0	131,868	131,868	0	0	0
3310062732	CLIFTON	NJ		12/07/2023	06/28/2024	186,912	0	0	0	0	0	0	186,912	186,912	0	0	0
3310063975	ORANGE	TX		12/28/2023	04/30/2024	31,046	0	0	0	0	0	0	31,046	31,046	0	0	0
3310063982	UNIONDALE	NY		12/07/2023	09/27/2024	174,636	0	0	0	0	0	0	174,636	174,636	0	0	0
3310063674	PEMBERTON	NJ		12/07/2023	07/31/2024	88,942	0	0	0	0	0	0	88,942	88,942	0	0	0
3310065744	JACKSONVILLE	FL		12/22/2023	12/30/2024	43,956	0	0	0	0	0	0	43,956	43,956	0	0	0
3310065813	FORT WASHINGTON	MD		12/28/2023	05/31/2024	90,011	0	0	0	0	0	0	90,011	90,011	0	0	0
3310065938	DETROIT	MI		12/28/2023	08/30/2024	23,725	0	0	0	0	0	0	23,725	23,725	0	0	0
3310066009	MASPETH	NY		12/28/2023	06/28/2024	225,385	0	0	0	0	0	0	225,385	225,385	0	0	0
3310067177	SELDEN	NY		12/28/2023	07/31/2024	163,861	0	0	0	0	0	0	163,861	163,861	0	0	0
3310054793	NEW ROCHELLE	NY		12/07/2023	10/31/2024	253,935	0	0	0	0	0	0	253,935	253,935	0	0	0
3310059092	GROVE CITY	OH		12/07/2023	08/30/2024	53,460	0	0	0	0	0	0	53,460	53,460	0	0	0
3300004692	BRONX	NY		12/28/2023	10/29/2024	4,156,332	0	0	0	0	0	0	4,156,332	4,156,332	0	0	0
3300004723	HASBROUCK HEIGHTS	NJ		12/28/2023	08/26/2024	805,481	0	0	0	0	0	0	805,481	805,481	0	0	0
3310062049	BALTIMORE	MD		12/22/2023	10/31/2024	23,109	0	0	0	0	0	0	23,109	23,109	0	0	0
3310064468	TRENTON	NJ		12/07/2023	03/28/2024	38,293	0	0	0	0	0	0	38,293	38,293	0	0	0
3310064532	PHILADELPHIA	PA		12/07/2023	05/31/2024	142,065	0	0	0	0	0	0	142,065	142,065	0	0	0
3310064743	WYANDANCH	NY		12/28/2023	08/30/2024	104,940	0	0	0	0	0	0	104,940	104,940	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310061974	KATY	TX		12/22/2023	03/28/2024	73,860	0	0	0	0	0	0	73,860	73,860	0	0	0
3310061732	CLEVELAND HEIGHTS	OH		12/07/2023	10/31/2024	43,039	0	0	0	0	0	0	43,039	43,039	0	0	0
3300004749	HACKENSACK	NJ		12/28/2023	06/26/2024	411,098	0	0	0	0	0	0	411,098	411,098	0	0	0
3310062330	PARSIPPANY	NJ		12/07/2023	08/30/2024	145,629	0	0	0	0	0	0	145,629	145,629	0	0	0
3310063142	CAPE CORAL	FL		12/22/2023	12/30/2024	148,439	0	0	0	0	0	0	148,439	148,439	0	0	0
3310063245	PHILADELPHIA	PA		12/07/2023	12/30/2024	59,678	0	0	0	0	0	0	59,678	59,678	0	0	0
3310063411	PORT CHESTER	NY		12/22/2023	11/27/2024	198,000	0	0	0	0	0	0	198,000	198,000	0	0	0
3310063412	BALDWIN	NY		12/07/2023	07/31/2024	202,584	0	0	0	0	0	0	202,584	202,584	0	0	0
3310063447	PORT CHESTER	NY		12/22/2023	12/30/2024	198,000	0	0	0	0	0	0	198,000	198,000	0	0	0
3310064200	WEST BABYLON	NY		12/07/2023	05/31/2024	173,527	0	0	0	0	0	0	173,527	173,527	0	0	0
3310064048	CROMWELL	CT		12/28/2023	04/30/2024	62,964	0	0	0	0	0	0	62,964	62,964	0	0	0
3310064850	BELLEFONTAINE	OH		12/28/2023	03/28/2024	9,722	0	0	0	0	0	0	9,722	9,722	0	0	0
3310064906	LIZELLA	GA		12/07/2023	06/28/2024	59,162	0	0	0	0	0	0	59,162	59,162	0	0	0
3310064944	MALIBU	CA		12/22/2023	03/28/2024	1,088,802	0	0	0	0	0	0	1,088,802	1,088,802	0	0	0
3310064970	INDIANAPOLIS	IN		12/28/2023	05/31/2024	35,462	0	0	0	0	0	0	35,462	35,462	0	0	0
3310062591	BRENTWOOD	NY		12/28/2023	07/31/2024	146,480	0	0	0	0	0	0	146,480	146,480	0	0	0
3310055732	NEWARK	NJ		01/09/2024	03/28/2024	169,142	0	0	0	0	0	0	169,142	169,142	0	0	0
3310056366	SPRINGFIELD	MO		01/09/2024	07/31/2024	57,398	0	0	0	0	0	0	57,398	57,398	0	0	0
3310061895	FREEPORT	NY		01/23/2024	09/27/2024	192,456	0	0	0	0	0	0	192,456	192,456	0	0	0
3310064453	CHICAGO	IL		01/09/2024	10/31/2024	68,369	0	0	0	0	0	0	68,369	68,369	0	0	0
3310064515	NEWARK	NJ		01/09/2024	08/30/2024	92,389	0	0	0	0	0	0	92,389	92,389	0	0	0
3310064517	NEWARK	NJ		01/09/2024	08/30/2024	93,291	0	0	0	0	0	0	93,291	93,291	0	0	0
3310064585	GLEN HEAD	NY		01/09/2024	10/31/2024	344,718	0	0	0	0	0	0	344,718	344,718	0	0	0
3310034294	DETROIT	MI		04/20/2022	10/31/2024	2,248	0	0	0	0	0	0	2,248	2,248	0	0	0
3310066413	SAVANNAH	GA		01/09/2024	10/31/2024	80,109	0	0	0	0	0	0	80,109	80,109	0	0	0
3310066448	LOS ANGELES	CA		01/09/2024	07/31/2024	348,658	0	0	0	0	0	0	348,658	348,658	0	0	0
3310066478	WEST HARTFORD	CT		01/23/2024	07/31/2024	167,112	0	0	0	0	0	0	167,112	167,112	0	0	0
3310066496	KANEOHE	HI		01/09/2024	06/28/2024	339,570	0	0	0	0	0	0	339,570	339,570	0	0	0
3310066507	ELMHURST	IL		01/09/2024	05/31/2024	79,814	0	0	0	0	0	0	79,814	79,814	0	0	0
3310065316	SACRAMENTO	CA		01/09/2024	06/28/2024	144,501	0	0	0	0	0	0	144,501	144,501	0	0	0
3310063784	BALTIMORE	MD		01/09/2024	06/28/2024	66,372	0	0	0	0	0	0	66,372	66,372	0	0	0
3310060558	BAY SHORE	NY		01/09/2024	05/30/2024	132,100	0	0	0	0	0	0	132,100	132,100	0	0	0
3310065392	BERWYN	IL		01/09/2024	11/27/2024	57,024	0	0	0	0	0	0	57,024	57,024	0	0	0
3310067041	MEMPHIS	TN		01/23/2024	11/27/2024	43,580	0	0	0	0	0	0	43,580	43,580	0	0	0
3310067079	FAYETTEVILLE	NC		01/23/2024	11/27/2024	39,600	0	0	0	0	0	0	39,600	39,600	0	0	0
3310067179	NEWTON	NJ		01/23/2024	07/31/2024	124,740	0	0	0	0	0	0	124,740	124,740	0	0	0
3310067351	MIDDLE ISLAND	NY		01/09/2024	05/31/2024	112,266	0	0	0	0	0	0	112,266	112,266	0	0	0
3310067359	BALTIMORE	MD		01/23/2024	07/31/2024	44,946	0	0	0	0	0	0	44,946	44,946	0	0	0
3310066740	BAY SHORE	NY		01/09/2024	12/30/2024	166,063	0	0	0	0	0	0	166,063	166,063	0	0	0
3310066757	NEWARK	NJ		01/23/2024	08/30/2024	177,060	0	0	0	0	0	0	177,060	177,060	0	0	0
3310066905	LAKE STATION	IN		01/23/2024	04/29/2024	49,779	0	0	0	0	0	0	49,779	49,779	0	0	0
3310066964	WILTON	CT		01/23/2024	12/30/2024	349,351	0	0	0	0	0	0	349,351	349,351	0	0	0
3310064312	AURORA	IL		01/09/2024	06/28/2024	59,103	0	0	0	0	0	0	59,103	59,103	0	0	0
3310061518	COWPENS	SC		01/23/2024	09/27/2024	102,302	0	0	0	0	0	0	102,302	102,302	0	0	0
3310061544	COWPENS	SC		01/23/2024	09/27/2024	97,566	0	0	0	0	0	0	97,566	97,566	0	0	0
3310062636	RICHTON PARK	IL		01/23/2024	08/30/2024	49,896	0	0	0	0	0	0	49,896	49,896	0	0	0
3310066100	HEMET	CA		01/09/2024	03/28/2024	107,712	0	0	0	0	0	0	107,712	107,712	0	0	0
3310066157	MASTIC BEACH	NY		01/23/2024	08/30/2024	122,760	0	0	0	0	0	0	122,760	122,760	0	0	0
3310066200	EAST ORANGE	NJ		01/09/2024	09/05/2024	134,751	0	0	0	0	0	0	134,751	134,751	0	0	0
3310068192	IRVINGTON	NJ		01/23/2024	08/30/2024	124,344	0	0	0	0	0	0	124,344	124,344	0	0	0
3310068324	LINDEN	NJ		01/23/2024	04/29/2024	151,470	0	0	0	0	0	0	151,470	151,470	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310060221	TOOL	TX		01/23/2024	10/31/2024	63,360	0	0	0	0	0	0	63,360	63,360	0	0	0
3310064859	KEANSBURG	NJ		01/23/2024	07/31/2024	110,237	0	0	0	0	0	0	110,237	110,237	0	0	0
3310064901	MONTGOMERY	IL		01/09/2024	07/31/2024	58,608	0	0	0	0	0	0	58,608	58,608	0	0	0
3310066546	VINELAND	NJ		01/09/2024	05/31/2024	57,380	0	0	0	0	0	0	57,380	57,380	0	0	0
3310066579	SAN DIEGO	CA		01/23/2024	08/30/2024	212,058	0	0	0	0	0	0	212,058	212,058	0	0	0
3310066588	ROLLING MEADOWS	IL		01/23/2024	08/30/2024	55,123	0	0	0	0	0	0	55,123	55,123	0	0	0
3310066627	HILLSBOROUGH TOWNSHI	NJ		01/23/2024	04/29/2024	87,120	0	0	0	0	0	0	87,120	87,120	0	0	0
3310065947	WOODLAND PARK	CO		01/23/2024	07/31/2024	39,600	0	0	0	0	0	0	39,600	39,600	0	0	0
3310065982	COMMACK	NY		01/09/2024	06/28/2024	176,362	0	0	0	0	0	0	176,362	176,362	0	0	0
3310067526	FRANKLIN LAKES	NJ		01/23/2024	08/30/2024	272,646	0	0	0	0	0	0	272,646	272,646	0	0	0
3310067538	ROOSEVELT	NY		01/23/2024	10/31/2024	173,072	0	0	0	0	0	0	173,072	173,072	0	0	0
3310067703	TRENTON	NJ		01/23/2024	05/31/2024	50,094	0	0	0	0	0	0	50,094	50,094	0	0	0
3310067807	AUGUSTA	GA		01/23/2024	04/30/2024	63,202	0	0	0	0	0	0	63,202	63,202	0	0	0
3310065628	OXFORD	CT		01/23/2024	08/30/2024	93,983	0	0	0	0	0	0	93,983	93,983	0	0	0
3310067397	ATLANTA	GA		01/23/2024	10/31/2024	109,385	0	0	0	0	0	0	109,385	109,385	0	0	0
3310067429	FARMINGVILLE	NY		01/23/2024	04/29/2024	59,400	0	0	0	0	0	0	59,400	59,400	0	0	0
3310067438	SELDEN	NY		01/23/2024	07/31/2024	99,792	0	0	0	0	0	0	99,792	99,792	0	0	0
3310067446	CHICAGO	IL		01/23/2024	10/31/2024	45,976	0	0	0	0	0	0	45,976	45,976	0	0	0
3310066763	GLASTONBURY	CT		02/15/2024	11/27/2024	121,176	0	0	0	0	0	0	121,176	121,176	0	0	0
3310066928	ASBURY PARK	NJ		02/15/2024	09/27/2024	144,342	0	0	0	0	0	0	144,342	144,342	0	0	0
3310068905	MOUNT VERNON	NY		02/15/2024	10/31/2024	181,641	0	0	0	0	0	0	181,641	181,641	0	0	0
3310068912	OPA-LOCKA	FL		02/15/2024	07/31/2024	73,062	0	0	0	0	0	0	73,062	73,062	0	0	0
3310069049	DALLAS	TX		02/15/2024	11/27/2024	232,362	0	0	0	0	0	0	232,362	232,362	0	0	0
3310065235	CHICAGO	IL		02/15/2024	12/30/2024	49,498	0	0	0	0	0	0	49,498	49,498	0	0	0
3310066716	JOLIET	IL		02/15/2024	06/28/2024	36,917	0	0	0	0	0	0	36,917	36,917	0	0	0
3310068375	EAST MORICHES	NY		02/15/2024	08/30/2024	173,281	0	0	0	0	0	0	173,281	173,281	0	0	0
3310068640	PITTSBURGH	PA		02/15/2024	06/28/2024	25,784	0	0	0	0	0	0	25,784	25,784	0	0	0
3310068675	DETROIT	MI		02/15/2024	06/28/2024	31,779	0	0	0	0	0	0	31,779	31,779	0	0	0
3310068704	AKRON	OH		02/15/2024	12/30/2024	25,619	0	0	0	0	0	0	25,619	25,619	0	0	0
3310068729	SICKLERVILLE	NJ		02/15/2024	07/31/2024	115,315	0	0	0	0	0	0	115,315	115,315	0	0	0
3300004764	EAST HANOVER	NJ		02/16/2024	12/19/2024	277,619	0	0	0	0	0	0	277,619	277,619	0	0	0
3310063858	WYANDANCH	NY		02/15/2024	10/31/2024	151,470	0	0	0	0	0	0	151,470	151,470	0	0	0
3310067857	TARBORO	NC		02/15/2024	10/31/2024	65,548	0	0	0	0	0	0	65,548	65,548	0	0	0
3310059379	LEHIGH ACRES	FL		02/15/2024	04/27/2024	95,089	0	0	0	0	0	0	95,089	95,089	0	0	0
3310062595	LEHIGH ACRES	FL		02/15/2024	09/27/2024	82,598	0	0	0	0	0	0	82,598	82,598	0	0	0
3310061795	SEBRING	FL		02/15/2024	09/27/2024	620,933	0	0	0	0	0	0	620,933	620,933	0	0	0
3310065985	WISCONSIN RAPIDS	WI		02/15/2024	09/27/2024	8,108	0	0	0	0	0	0	8,108	8,108	0	0	0
3310065633	BROOKLYN	NY		02/15/2024	09/27/2024	219,186	0	0	0	0	0	0	219,186	219,186	0	0	0
3310067018	WESTBURY	NY		02/15/2024	09/05/2024	193,899	0	0	0	0	0	0	193,899	193,899	0	0	0
3310067029	BOCA RATON	FL		02/15/2024	12/30/2024	530,011	0	0	0	0	0	0	530,011	530,011	0	0	0
3310069263	WHITEVILLE	NC		02/15/2024	07/31/2024	44,948	0	0	0	0	0	0	44,948	44,948	0	0	0
3310069634	SEMINOLE	FL		02/15/2024	07/31/2024	91,832	0	0	0	0	0	0	91,832	91,832	0	0	0
3310069661	NEWARK	NJ		02/15/2024	05/31/2024	197,386	0	0	0	0	0	0	197,386	197,386	0	0	0
3310064861	PHILADELPHIA	PA		02/15/2024	06/28/2024	51,776	0	0	0	0	0	0	51,776	51,776	0	0	0
3310067589	PITTSBURG	PA		02/15/2024	07/31/2024	48,312	0	0	0	0	0	0	48,312	48,312	0	0	0
3310067659	COMMACK	NY		02/15/2024	09/27/2024	186,682	0	0	0	0	0	0	186,682	186,682	0	0	0
3310067778	ATLANTA	GA		02/15/2024	09/27/2024	117,582	0	0	0	0	0	0	117,582	117,582	0	0	0
3310067435	AKRON	OH		02/15/2024	11/27/2024	19,091	0	0	0	0	0	0	19,091	19,091	0	0	0
3310065754	KANSAS CITY	MO		02/15/2024	09/27/2024	34,626	0	0	0	0	0	0	34,626	34,626	0	0	0
3310067170	MORRISVILLE	PA		02/15/2024	11/27/2024	162,677	0	0	0	0	0	0	162,677	162,677	0	0	0
3310067215	KEANSBURG	NJ		02/15/2024	09/27/2024	148,005	0	0	0	0	0	0	148,005	148,005	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310069689	CLAWSON	MI		02/15/2024	12/30/2024	73,854	0	0	0	0	0	0	73,854	73,854	0	0	0
3310069791	EFFORT	PA		02/15/2024	12/30/2024	64,548	0	0	0	0	0	0	64,548	64,548	0	0	0
3310065334	AYDEN	NC		02/15/2024	07/31/2024	69,666	0	0	0	0	0	0	69,666	69,666	0	0	0
3310069472	NEWARK	NJ		03/21/2024	08/30/2024	177,883	0	0	0	0	0	0	177,883	177,883	0	0	0
3310069978	CHICAGO	IL		03/14/2024	08/30/2024	76,824	0	0	0	0	0	0	76,824	76,824	0	0	0
3310070158	CHARLOTTE	NC		03/28/2024	12/30/2024	134,640	0	0	0	0	0	0	134,640	134,640	0	0	0
3310070517	LAKEVILLE	MA		03/14/2024	05/31/2024	117,473	0	0	0	0	0	0	117,473	117,473	0	0	0
3310070726	CHICAGO	IL		03/14/2024	08/30/2024	112,147	0	0	0	0	0	0	112,147	112,147	0	0	0
3310071038	SUN CITY CENTER	FL		03/14/2024	10/31/2024	115,038	0	0	0	0	0	0	115,038	115,038	0	0	0
3310069770	BALTIMORE	MD		03/14/2024	08/30/2024	53,500	0	0	0	0	0	0	53,500	53,500	0	0	0
3310073009	WALDORF	MD		04/12/2024	09/27/2024	182,952	0	0	0	0	0	0	182,952	182,952	0	0	0
3310073046	PARK FOREST	IL		04/19/2024	08/30/2024	58,212	0	0	0	0	0	0	58,212	58,212	0	0	0
3310073153	LOS ANGELES	CA		04/12/2024	09/27/2024	434,808	0	0	0	0	0	0	434,808	434,808	0	0	0
3310072399	BLOOMINGTON	IL		04/12/2024	08/30/2024	86,368	0	0	0	0	0	0	86,368	86,368	0	0	0
3310070880	HILLBURN	NY		04/05/2024	07/31/2024	174,359	0	0	0	0	0	0	174,359	174,359	0	0	0
3310071003	NEPTUNE CITY	NJ		04/12/2024	10/31/2024	133,610	0	0	0	0	0	0	133,610	133,610	0	0	0
3300005016	SEWELL	NJ		04/02/2024	12/19/2024	129,976	0	0	0	0	0	0	129,976	129,976	0	0	0
3300005019	KILLEEN	TX		04/02/2024	10/29/2024	79,943	0	0	0	0	0	0	79,943	79,943	0	0	0
3310073934	PHILADELPHIA	PA		04/19/2024	08/30/2024	44,035	0	0	0	0	0	0	44,035	44,035	0	0	0
3310074035	BROOK PARK	OH		04/19/2024	09/27/2024	39,600	0	0	0	0	0	0	39,600	39,600	0	0	0
3310074619	ROCKLEDGE	FL		04/19/2024	12/30/2024	78,372	0	0	0	0	0	0	78,372	78,372	0	0	0
3310074795	TAMPA	FL		04/30/2024	10/31/2024	118,800	0	0	0	0	0	0	118,800	118,800	0	0	0
3310071243	THE BRONX	NY		04/19/2024	10/31/2024	346,500	0	0	0	0	0	0	346,500	346,500	0	0	0
3300004910	EDISON	NJ		04/02/2024	08/26/2024	147,433	0	0	0	0	0	0	147,433	147,433	0	0	0
3300004918	FERNANDINA BEACH	FL		04/02/2024	09/19/2024	450,585	0	0	0	0	0	0	450,585	450,585	0	0	0
3310069980	FRANKLIN TOWNSHIP	NJ		04/05/2024	09/27/2024	73,062	0	0	0	0	0	0	73,062	73,062	0	0	0
3310073729	SOUTHINGTON	CT		04/19/2024	05/31/2024	103,118	0	0	0	0	0	0	103,118	103,118	0	0	0
3300004928	JERSEY CITY	NJ		04/02/2024	10/29/2024	227,230	0	0	0	0	0	0	227,230	227,230	0	0	0
3310074145	BALTIMORE	MD		05/17/2024	09/27/2024	51,322	0	0	0	0	0	0	51,322	51,322	0	0	0
3310074579	CONCORD	NC		05/10/2024	12/30/2024	40,392	0	0	0	0	0	0	40,392	40,392	0	0	0
3310074959	JOLIET	IL		05/17/2024	12/30/2024	55,242	0	0	0	0	0	0	55,242	55,242	0	0	0
3310075036	AUBURNDALE	FL		05/23/2024	11/27/2024	71,761	0	0	0	0	0	0	71,761	71,761	0	0	0
3310075388	BROOKLYN	NY		05/23/2024	12/30/2024	1,516,284	0	0	0	0	0	0	1,516,284	1,516,284	0	0	0
3310075459	BROOKLYN	NY		05/23/2024	09/27/2024	891,000	0	0	0	0	0	0	891,000	891,000	0	0	0
3310074753	BROOKLYN	NY		05/23/2024	12/30/2024	1,040,490	0	0	0	0	0	0	1,040,490	1,040,490	0	0	0
3310074806	PHILADELPHIA	PA		05/10/2024	11/27/2024	67,320	0	0	0	0	0	0	67,320	67,320	0	0	0
3310074890	MOUNT VERNON	NY		05/17/2024	12/30/2024	98,010	0	0	0	0	0	0	98,010	98,010	0	0	0
3310073659	JACKSONVILLE	FL		05/10/2024	12/30/2024	30,848	0	0	0	0	0	0	30,848	30,848	0	0	0
3310075748	REIDSVILLE	NC		05/23/2024	09/27/2024	57,420	0	0	0	0	0	0	57,420	57,420	0	0	0
3310076187	CHICAGO	IL		05/23/2024	12/30/2024	99,297	0	0	0	0	0	0	99,297	99,297	0	0	0
3310076193	BOHEMIA	NY		05/10/2024	12/30/2024	249,480	0	0	0	0	0	0	249,480	249,480	0	0	0
3310076329	SMYRNA	DE		06/14/2024	10/31/2024	76,230	0	0	0	0	0	0	76,230	76,230	0	0	0
3310076394	TRENTON	NJ		06/04/2024	08/30/2024	34,254	0	0	0	0	0	0	34,254	34,254	0	0	0
3310076514	BALTIMORE	MD		06/14/2024	10/31/2024	21,641	0	0	0	0	0	0	21,641	21,641	0	0	0
3310076572	ELLETTSVILLE	IN		06/14/2024	11/27/2024	70,488	0	0	0	0	0	0	70,488	70,488	0	0	0
3310076641	NEWARK	NJ		06/04/2024	09/27/2024	163,350	0	0	0	0	0	0	163,350	163,350	0	0	0
3310076776	CLEVELAND	OH		06/14/2024	12/30/2024	32,669	0	0	0	0	0	0	32,669	32,669	0	0	0
3310076897	BALTIMORE	MD		06/04/2024	11/27/2024	60,113	0	0	0	0	0	0	60,113	60,113	0	0	0
3310076902	BALTIMORE	MD		06/04/2024	11/27/2024	61,816	0	0	0	0	0	0	61,816	61,816	0	0	0
3300004993	PATERSON	NJ		06/24/2024	11/25/2024	397,193	0	0	0	0	0	0	397,193	397,193	0	0	0
3310077967	JONESBORO	GA		06/14/2024	11/27/2024	72,072	0	0	0	0	0	0	72,072	72,072	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310078085	PHILADELPHIA	PA		06/14/2024	09/27/2024	83,160	0	0	0	0	0	0	83,160	83,160	0	0	0
3300005080	EAST BRUNSWICK	NJ		06/24/2024	11/25/2024	295,157	0	0	0	0	0	0	295,157	295,157	0	0	0
3310074480	WEST PALM BEACH	FL		06/14/2024	12/30/2024	128,977	0	0	0	0	0	0	128,977	128,977	0	0	0
3310077120	TRENTON	NJ		06/14/2024	10/31/2024	54,054	0	0	0	0	0	0	54,054	54,054	0	0	0
3310077373	GURNEE	IL		06/14/2024	12/30/2024	133,289	0	0	0	0	0	0	133,289	133,289	0	0	0
3310077640	MASTIC	NY		06/14/2024	12/30/2024	104,782	0	0	0	0	0	0	104,782	104,782	0	0	0
3310075841	MARION	TX		06/04/2024	10/31/2024	26,611	0	0	0	0	0	0	26,611	26,611	0	0	0
3310078286	GAINESVILLE	GA		07/19/2024	11/27/2024	87,213	0	0	0	0	0	0	87,213	87,213	0	0	0
3310078387	PALM COAST	FL		07/19/2024	10/31/2024	120,859	0	0	0	0	0	0	120,859	120,859	0	0	0
3310074964	TOMKINS COVE	NY		07/19/2024	12/30/2024	130,086	0	0	0	0	0	0	130,086	130,086	0	0	0
3310070826	GAINESVILLE	GA		07/29/2024	12/30/2024	74,789	0	0	0	0	0	0	74,789	74,789	0	0	0
3310079698	ALBUQUERQUE	NM		07/19/2024	12/30/2024	76,230	0	0	0	0	0	0	76,230	76,230	0	0	0
3310079108	RANDLEMAN	NC		08/19/2024	11/27/2024	77,597	0	0	0	0	0	0	77,597	77,597	0	0	0
3310081340	CAPE CORAL	FL		08/19/2024	12/30/2024	117,810	0	0	0	0	0	0	117,810	117,810	0	0	0
3310078525	RIVERDALE	GA		08/26/2024	10/31/2024	84,823	0	0	0	0	0	0	84,823	84,823	0	0	0
3310079808	GREENLAWN	NY		08/26/2024	12/30/2024	256,073	0	0	0	0	0	0	256,073	256,073	0	0	0
3310081560	JAMAICA	NY		08/26/2024	12/30/2024	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310081963	VILLA PARK	IL		08/26/2024	12/30/2024	110,484	0	0	0	0	0	0	110,484	110,484	0	0	0
3310081741	TRENTON	NJ		08/26/2024	12/30/2024	67,637	0	0	0	0	0	0	67,637	67,637	0	0	0
3310078579	CAMANO ISLAND	WA		08/19/2024	12/30/2024	175,573	0	0	0	0	0	0	175,573	175,573	0	0	0
3310078597	SPRINGFIELD	MO		08/19/2024	12/30/2024	49,771	0	0	0	0	0	0	49,771	49,771	0	0	0
3310080458	LAGO VISTA	TX		08/19/2024	11/27/2024	107,597	0	0	0	0	0	0	107,597	107,597	0	0	0
3310080049	MEDFORD	NY		08/26/2024	12/30/2024	151,213	0	0	0	0	0	0	151,213	151,213	0	0	0
3310081521	SOUTHAMPTON	NY		09/03/2024	11/27/2024	281,556	0	0	0	0	0	0	281,556	281,556	0	0	0
3310078388	PALM BAY	FL		09/10/2024	10/31/2024	92,308	0	0	0	0	0	0	92,308	92,308	0	0	0
3310078481	KNOXVILLE	TN		09/10/2024	12/30/2024	59,775	0	0	0	0	0	0	59,775	59,775	0	0	0
3310083416	SANFORD	FL		09/10/2024	12/30/2024	99,693	0	0	0	0	0	0	99,693	99,693	0	0	0
3310083470	CENTRAL ISLIP	NY		09/18/2024	11/27/2024	165,726	0	0	0	0	0	0	165,726	165,726	0	0	0
3310084322	CONCORD	NC		09/18/2024	11/27/2024	52,272	0	0	0	0	0	0	52,272	52,272	0	0	0
3310084649	ISLIP	NY		09/10/2024	12/30/2024	165,993	0	0	0	0	0	0	165,993	165,993	0	0	0
100044991	DAYTON	OH		11/19/2020	11/07/2024	47,274	0	491	0	0	491	0	47,274	47,274	0	0	0
100045010	COLUMBUS	OH		11/19/2020	08/07/2024	53,609	0	2,098	0	0	2,098	0	53,609	53,609	0	0	0
100045776	SHENANDOAH	PA		11/25/2020	05/07/2024	20,774	0	6,346	0	0	6,346	0	20,774	20,774	0	0	0
100046462	BURBANK	CA		11/25/2020	01/07/2024	34,429	0	460	0	0	460	0	34,429	34,429	0	0	0
100046483	PATASKALA	OH		11/25/2020	06/07/2024	150,235	0	(436)	0	0	(436)	0	150,235	150,235	0	0	0
100047249	GREEN SEA	SC		11/20/2020	08/07/2024	29,105	0	(5,612)	0	0	(5,612)	0	29,105	29,105	0	0	0
100061634	LYNNWOOD	WA		07/01/2021	10/20/2024	238,278	0	(4,488)	0	0	(4,488)	0	238,278	238,278	0	0	0
100061693	CAVE CITY	KY		07/01/2021	10/20/2024	40,353	0	(436)	0	0	(436)	0	40,353	40,353	0	0	0
100063865	PITTSFIELD	MA		07/01/2021	03/20/2024	160,301	0	(743)	0	0	(743)	0	160,301	160,301	0	0	0
100066476	BEL AIR	MD		08/02/2021	02/20/2024	285,590	0	96	0	0	96	0	285,590	285,590	0	0	0
100044406	SOUTH SAN FRANCISCO	CA		11/19/2020	01/07/2024	384,675	0	(4,901)	0	0	(4,901)	0	384,675	384,675	0	0	0
100044635	WEST BABYLON	NY		11/19/2020	06/07/2024	283,229	0	20,516	0	0	20,516	0	283,229	283,229	0	0	0
100044690	HAMPSHIRE	IL		11/19/2020	11/25/2024	258,767	0	(17,913)	0	0	(17,913)	0	258,767	258,767	0	0	0
100045061	PELZER	SC		11/19/2020	01/07/2024	72,922	0	(1,619)	0	0	(1,619)	0	72,922	72,922	0	0	0
100045422	NORTHFIELD VILLAGE	OH		11/25/2020	02/07/2024	63,422	0	(6,244)	0	0	(6,244)	0	63,422	63,422	0	0	0
100044606	UNION CITY	CA		11/19/2020	11/25/2024	268,790	0	(8,984)	0	0	(8,984)	0	268,790	268,790	0	0	0
100044763	ALBUQUERQUE	NM		11/19/2020	07/07/2024	240,307	0	65,066	0	0	65,066	0	240,307	240,307	0	0	0
100044766	CAPE CORAL	FL		11/19/2020	07/07/2024	298,982	0	0	0	0	0	0	298,982	298,982	0	0	0
100044977	RANGER	GA		11/19/2020	02/07/2024	109,738	0	(3,418)	0	0	(3,418)	0	109,738	109,738	0	0	0
100045209	DES MOINES	IA		11/25/2020	02/07/2024	95,671	0	(3,633)	0	0	(3,633)	0	95,671	95,671	0	0	0
100045213	MILWAUKEE	WI		11/25/2020	04/07/2024	74,267	0	(10,259)	0	0	(10,259)	0	74,267	74,267	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045217	REDONDO BEACH	CA		11/25/2020	10/07/2024	483,097	0	(4,156)	0	0	(4,156)	0	483,097	483,097	0	0	0
100045359	NEW MILFORD	CT		11/25/2020	09/07/2024	221,132	0	21,767	0	0	21,767	0	221,132	221,132	0	0	0
100045390	COLUMBUS	OH		11/25/2020	05/07/2024	82,475	0	(4,480)	0	0	(4,480)	0	82,475	82,475	0	0	0
100044909	TAMPA	FL		11/19/2020	11/07/2024	126,753	0	927	0	0	927	0	126,753	126,753	0	0	0
100045133	PALMDALE	CA		11/25/2020	02/07/2024	1,156	0	0	0	0	0	0	1,156	1,156	0	0	0
100045134	SUMMERVILLE	SC		11/25/2020	03/07/2024	11,140	0	33	0	0	33	0	11,140	11,140	0	0	0
100045136	SACRAMENTO	CA		11/25/2020	02/07/2024	71,351	0	222	0	0	222	0	71,351	71,351	0	0	0
100045658	CLEVELAND	OH		11/25/2020	11/15/2024	57,433	0	4,229	0	0	4,229	0	57,433	57,433	0	0	0
100045855	COLUMBUS	OH		11/25/2020	11/07/2024	43,708	0	(1,728)	0	0	(1,728)	0	43,708	43,708	0	0	0
100045862	EMPORIA	VA		11/25/2020	10/07/2024	34,582	0	(2,173)	0	0	(2,173)	0	34,582	34,582	0	0	0
100045884	ATCO	NJ		11/25/2020	04/07/2024	197,238	0	11,857	0	0	11,857	0	197,238	197,238	0	0	0
100046129	WYOMING	PA		11/25/2020	07/07/2024	65,538	0	(9,252)	0	0	(9,252)	0	65,538	65,538	0	0	0
100046163	JESUP	GA		11/25/2020	02/07/2024	7,440	0	0	0	0	0	0	7,440	7,440	0	0	0
100046522	STANFIELD	NC		11/25/2020	08/07/2024	3,944	0	(1)	0	0	(1)	0	3,944	3,944	0	0	0
100046550	POTOMAC	MD		11/25/2020	01/07/2024	1,143,481	0	12,608	0	0	12,608	0	1,143,481	1,143,481	0	0	0
100046551	WHITELAW	WI		11/25/2020	08/07/2024	55,669	0	(2,092)	0	0	(2,092)	0	55,669	55,669	0	0	0
100045540	ALTOONA	PA		11/25/2020	04/07/2024	3,727	0	(15)	0	0	(15)	0	3,727	3,727	0	0	0
100045713	ST LOUIS	MO		11/25/2020	11/07/2024	28,572	0	2,525	0	0	2,525	0	28,572	28,572	0	0	0
100045911	PHOENIX	AZ		11/25/2020	06/07/2024	218,323	0	(11,225)	0	0	(11,225)	0	218,323	218,323	0	0	0
100045930	DADE CITY	FL		11/25/2020	01/07/2024	80,071	0	336	0	0	336	0	80,071	80,071	0	0	0
100045944	NORTH PALM BEACH	FL		11/25/2020	11/07/2024	8,832	0	790	0	0	790	0	8,832	8,832	0	0	0
100046399	WYANDOTTE	MI		11/25/2020	04/07/2024	9,595	0	(216)	0	0	(216)	0	9,595	9,595	0	0	0
100046427	APACHE JUNCTION	AZ		11/25/2020	12/07/2024	267,402	0	(1,072)	0	0	(1,072)	0	267,402	267,402	0	0	0
100046609	MARSHALL	TX		11/25/2020	04/07/2024	4,759	0	(112)	0	0	(112)	0	4,759	4,759	0	0	0
100046182	BLAIRSVILLE	GA		11/25/2020	11/07/2024	131,747	0	(9,116)	0	0	(9,116)	0	131,747	131,747	0	0	0
100046215	OMAHA	NE		11/25/2020	01/07/2024	69,655	0	(8,352)	0	0	(8,352)	0	69,655	69,655	0	0	0
100046217	ODESSA	TX		11/25/2020	02/07/2024	6,217	0	148	0	0	148	0	6,217	6,217	0	0	0
100046220	LA VERNE	CA		11/25/2020	02/07/2024	219,946	0	10,532	0	0	10,532	0	219,946	219,946	0	0	0
100046224	ONTARIO	CA		11/25/2020	06/07/2024	219,151	0	(12,344)	0	0	(12,344)	0	219,151	219,151	0	0	0
100046381	ROCKLEDGE	FL		11/25/2020	08/07/2024	22,537	0	(166)	0	0	(166)	0	22,537	22,537	0	0	0
100046604	MIAMI	FL		11/25/2020	06/07/2024	774	0	0	0	0	0	0	774	774	0	0	0
100047126	PECONIC	NY		11/20/2020	01/07/2024	99,205	0	(14,434)	0	0	(14,434)	0	99,205	99,205	0	0	0
100047358	WASHINGTON	NJ		11/20/2020	05/07/2024	122,692	0	(2,989)	0	0	(2,989)	0	122,692	122,692	0	0	0
100047077	WINDER	GA		11/20/2020	04/07/2024	89,159	0	(13,841)	0	0	(13,841)	0	89,159	89,159	0	0	0
100048465	RIVERSIDE	CA		11/20/2020	06/07/2024	216,825	0	(22,945)	0	0	(22,945)	0	216,825	216,825	0	0	0
100048468	VENTURA	CA		11/20/2020	10/07/2024	205,483	0	(9,290)	0	0	(9,290)	0	205,483	205,483	0	0	0
100048485	LAS VEGAS	NV		11/20/2020	04/07/2024	194,233	0	(11,564)	0	0	(11,564)	0	194,233	194,233	0	0	0
100047464	STOW	OH		11/20/2020	01/07/2024	69,552	0	(2,104)	0	0	(2,104)	0	69,552	69,552	0	0	0
100047810	ALEXANDRIA	LA		11/20/2020	11/07/2024	49,940	0	(5,888)	0	0	(5,888)	0	49,940	49,940	0	0	0
100048406	SOUTHINGTON	CT		11/20/2020	09/07/2024	127,968	0	(13,939)	0	0	(13,939)	0	127,968	127,968	0	0	0
100047572	DEARBORN	MI		11/20/2020	08/07/2024	54,594	0	3,170	0	0	3,170	0	54,594	54,594	0	0	0
100047743	CHARLEROI	PA		11/20/2020	06/07/2024	26,699	0	(1,135)	0	0	(1,135)	0	26,699	26,699	0	0	0
100047941	ATOKA	TN		11/20/2020	04/07/2024	82,262	0	4,609	0	0	4,609	0	82,262	82,262	0	0	0
100047942	EAST BRUNSWICK	NJ		11/20/2020	11/12/2024	259,213	0	(35,550)	0	0	(35,550)	0	259,213	259,213	0	0	0
100048158	RALEIGH	NC		11/20/2020	03/07/2024	87,029	0	(5,464)	0	0	(5,464)	0	87,029	87,029	0	0	0
100048664	CICERO	IN		11/20/2020	11/07/2024	371,220	0	13,081	0	0	13,081	0	371,220	371,220	0	0	0
100048908	VIRGINIA BEACH	VA		11/20/2020	06/07/2024	140,493	0	(7,253)	0	0	(7,253)	0	140,493	140,493	0	0	0
100048990	PHILADELPHIA	PA		11/20/2020	08/07/2024	43,659	0	236	0	0	236	0	43,659	43,659	0	0	0
100049555	BLOOMINGDALE	IL		11/20/2020	03/07/2024	215,989	0	(10,625)	0	0	(10,625)	0	215,989	215,989	0	0	0
100049573	MIRA LOMA	CA		11/20/2020	11/07/2024	346,034	0	(11,736)	0	0	(11,736)	0	346,034	346,034	0	0	0
100049718	MONTEREY PARK	CA		11/20/2020	10/07/2024	408,260	0	(20,936)	0	0	(20,936)	0	408,260	408,260	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100048558	SAINT PAUL	MN		11/20/2020	04/07/2024	142,566	0	(1,102)	0	0	(1,102)	0	142,566	142,566	0	0	0
100048963	MIAMI	FL		11/20/2020	10/07/2024	132,502	0	430	0	0	430	0	132,502	132,502	0	0	0
100049264	WRENS	GA		11/20/2020	11/07/2024	183,242	0	(18,176)	0	0	(18,176)	0	183,242	183,242	0	0	0
100049289	PUEBLO	CO		11/20/2020	11/01/2024	141,144	0	(11,847)	0	0	(11,847)	0	141,144	141,144	0	0	0
100049689	CHICAGO	IL		11/20/2020	07/07/2024	93,421	0	(2,112)	0	0	(2,112)	0	93,421	93,421	0	0	0
100049820	MIAMI	FL		11/20/2020	01/07/2024	132,616	0	6,765	0	0	6,765	0	132,616	132,616	0	0	0
100049851	SAINT LOUIS	MO		11/20/2020	11/08/2024	86,343	0	(12,116)	0	0	(12,116)	0	86,343	86,343	0	0	0
100049065	HAMPTON	GA		11/20/2020	09/07/2024	117,295	0	(9,904)	0	0	(9,904)	0	117,295	117,295	0	0	0
100049401	RAWLINS	WY		11/20/2020	01/07/2024	116,000	0	(9,118)	0	0	(9,118)	0	116,000	116,000	0	0	0
100050132	GLOSTER	LA		11/20/2020	01/07/2024	40,463	0	(5,974)	0	0	(5,974)	0	40,463	40,463	0	0	0
100050069	CHATHAM	NY		11/20/2020	06/07/2024	151,454	0	(30,374)	0	0	(30,374)	0	151,454	151,454	0	0	0
100049977	WESTCHESTER	IL		11/20/2020	09/07/2024	184,619	0	(8,029)	0	0	(8,029)	0	184,619	184,619	0	0	0
100050025	COLLEGEVILLE	PA		11/20/2020	11/15/2024	230,907	0	2,004	0	0	2,004	0	230,907	230,907	0	0	0
100061738	POLK CITY	FL		07/01/2021	08/20/2024	149,368	0	(4,415)	0	0	(4,415)	0	149,368	149,368	0	0	0
100061572	FAIRBURN	GA		07/01/2021	03/20/2024	118,027	0	(1,820)	0	0	(1,820)	0	118,027	118,027	0	0	0
100062199	ARLINGTON	WA		07/01/2021	12/20/2024	180,869	0	(2,100)	0	0	(2,100)	0	180,869	180,869	0	0	0
100062271	BURLINGTON	KS		07/01/2021	03/20/2024	89,365	0	(1,551)	0	0	(1,551)	0	89,365	89,365	0	0	0
100062472	STATESVILLE	NC		07/01/2021	02/20/2024	185,398	0	(2,282)	0	0	(2,282)	0	185,398	185,398	0	0	0
100062776	PHOENIX	AZ		07/01/2021	12/20/2024	97,706	0	(1,766)	0	0	(1,766)	0	97,706	97,706	0	0	0
100063076	GROVETOWN	GA		07/01/2021	07/20/2024	135,985	0	(2,570)	0	0	(2,570)	0	135,985	135,985	0	0	0
100062401	SAINT CLOUD	FL		07/01/2021	12/20/2024	114,422	0	(1,092)	0	0	(1,092)	0	114,422	114,422	0	0	0
100062416	PERRIS	CA		07/01/2021	08/20/2024	107,331	0	(1,322)	0	0	(1,322)	0	107,331	107,331	0	0	0
100062685	CLATSKANIE	OR		07/01/2021	10/20/2024	88,665	0	(1,752)	0	0	(1,752)	0	88,665	88,665	0	0	0
100063138	SCHENECTADY	NY		07/01/2021	05/20/2024	70,172	0	(24)	0	0	(24)	0	70,172	70,172	0	0	0
100063165	WARWICK	RI		07/01/2021	03/20/2024	196,114	0	24	0	0	24	0	196,114	196,114	0	0	0
100063965	YUKON	OK		07/01/2021	01/20/2024	154,677	0	1,172	0	0	1,172	0	154,677	154,677	0	0	0
100063999	LONGVIEW	TX		07/01/2021	12/20/2024	124,195	0	54	0	0	54	0	124,195	124,195	0	0	0
100063528	RAEFORD	NC		07/01/2021	04/20/2024	221,082	0	(2,447)	0	0	(2,447)	0	221,082	221,082	0	0	0
100063813	ATLANTA	GA		07/01/2021	07/20/2024	105,771	0	(1,406)	0	0	(1,406)	0	105,771	105,771	0	0	0
100063774	PRATT	KS		07/01/2021	10/20/2024	84,761	0	(703)	0	0	(703)	0	84,761	84,761	0	0	0
100063788	ORLANDO	FL		07/01/2021	11/20/2024	282,367	0	(983)	0	0	(983)	0	282,367	282,367	0	0	0
100066223	KENNEWICK	WA		08/02/2021	03/20/2024	131,093	0	(1,008)	0	0	(1,008)	0	131,093	131,093	0	0	0
100066066	DARLINGTON	SC		08/02/2021	03/20/2024	90,204	0	(479)	0	0	(479)	0	90,204	90,204	0	0	0
100067064	MILLERSVILLE	PA		08/02/2021	05/20/2024	159,794	0	4,282	0	0	4,282	0	159,794	159,794	0	0	0
100067149	COBB	CA		08/02/2021	11/20/2024	74,262	0	1,206	0	0	1,206	0	74,262	74,262	0	0	0
100067362	BROCKTON	MA		08/02/2021	01/20/2024	293,055	0	6,774	0	0	6,774	0	293,055	293,055	0	0	0
100067375	SAN JOSE DEL CABO	MEX		08/13/2021	11/15/2024	216,825	0	0	0	0	0	0	216,825	216,825	0	0	0
100067389	LA PAZ	MEX		08/13/2021	11/15/2024	112,095	0	0	0	0	0	0	112,095	112,095	0	0	0
100067391	PUERTO VALLARTA	MEX		08/13/2021	09/15/2024	133,959	0	0	0	0	0	0	133,959	133,959	0	0	0
100069122	HAZLET	NJ		09/01/2021	12/20/2024	241,830	0	(1,816)	0	0	(1,816)	0	241,830	241,830	0	0	0
100069745	MASSILLON	OH		09/01/2021	12/20/2024	115,295	0	(105)	0	0	(105)	0	115,295	115,295	0	0	0
100069232	GRANITE CITY	IL		09/01/2021	02/20/2024	103,255	0	(442)	0	0	(442)	0	103,255	103,255	0	0	0
100069907	GAITHERSBURG	MD		09/01/2021	03/20/2024	218,550	0	4,047	0	0	4,047	0	218,550	218,550	0	0	0
100068910	SIOUX FALLS	SD		09/01/2021	08/20/2024	137,307	0	(639)	0	0	(639)	0	137,307	137,307	0	0	0
100069842	NEWFOUNDLAND	NJ		09/01/2021	08/20/2024	242,547	0	7,309	0	0	7,309	0	242,547	242,547	0	0	0
100073491	NORTH LIMA	OH		11/01/2021	07/20/2024	93,616	0	3,334	0	0	3,334	0	93,616	93,616	0	0	0
100073518	NEWPORT	AR		11/01/2021	10/20/2024	134,612	0	(3,169)	0	0	(3,169)	0	134,612	134,612	0	0	0
100073526	OCEAN GATE	NJ		11/01/2021	02/20/2024	138,188	0	5,206	0	0	5,206	0	138,188	138,188	0	0	0
100074059	SAN JOSE DEL CABO	MEX		11/05/2021	09/15/2024	582,753	0	0	0	0	0	0	582,753	582,753	0	0	0
100074062	PUERTO PENASCO	MEX		11/05/2021	03/15/2024	108,180	0	0	0	0	0	0	108,180	108,180	0	0	0
100074067	SAN JOSE DEL CABO	MEX		11/05/2021	03/15/2024	143,433	0	0	0	0	0	0	143,433	143,433	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100074069	SAN JOSE DEL CABO	MEX		11/05/2021	02/15/2024	110,700	0	0	0	0	0	0	110,700	110,700	0	0	0
100074073	CABO SAN LUCAS	MEX		11/05/2021	03/15/2024	163,432	0	0	0	0	0	0	163,432	163,432	0	0	0
100073478	RIVERSIDE	CA		11/01/2021	12/20/2024	348,165	0	(6,432)	0	0	(6,432)	0	348,165	348,165	0	0	0
100050667	EAST OF ENGLAND	GBR		03/02/2021	07/22/2024	422,014	0	0	0	0	0	42,588	464,602	464,602	(22,944)	0	(22,944)
100050736	GREATER LONDON	GBR		03/02/2021	07/22/2024	349,237	0	0	0	0	0	35,252	384,489	384,489	(19,082)	0	(19,082)
100050742	GREATER LONDON	GBR		03/02/2021	08/20/2024	563,544	0	0	0	0	0	57,412	620,956	620,956	(36,302)	0	(36,302)
100057501	SOUTH EAST	GBR		05/31/2021	02/20/2024	64,391	0	0	0	0	0	7,836	72,227	72,227	(4,527)	0	(4,527)
100060330	GREATER LONDON	GBR		06/30/2021	04/22/2024	109,628	0	0	0	0	0	10,073	119,701	119,701	(8,733)	0	(8,733)
100070374	EAST MIDLANDS	GBR		08/31/2021	11/20/2024	228,194	0	0	0	0	0	18,726	246,920	246,920	(9,256)	0	(9,256)
100071414	YORKSHIRE/HUMBERSIDE	GBR		09/30/2021	10/21/2024	225,612	0	0	0	0	0	12,763	238,375	238,375	9,691	0	9,691
100071418	WEST MIDLANDS	GBR		09/30/2021	12/20/2024	47,240	0	0	0	0	0	2,950	50,190	50,190	(2,661)	0	(2,661)
100071419	BLACKPOOL	GBR		09/30/2021	06/20/2024	70,045	0	0	0	0	0	4,179	74,224	74,224	(649)	0	(649)
100073567	NORWICH	GBR		10/25/2021	10/21/2024	196,270	0	0	0	0	0	14,394	210,664	210,664	8,607	0	8,607
100075841	MANCHESTER	GBR		11/24/2021	12/20/2024	124,048	0	0	0	0	0	6,143	130,191	130,191	(6,944)	0	(6,944)
100075842	COVENTRY	GBR		11/24/2021	01/22/2024	56,652	0	0	0	0	0	2,730	59,382	59,382	(1,567)	0	(1,567)
100077851	CAMBRIDGE	GBR		12/29/2021	04/22/2024	170,623	0	0	0	0	0	6,952	177,575	177,575	(13,374)	0	(13,374)
100077853	BRIGHTON	GBR		12/29/2021	01/22/2024	199,131	0	0	0	0	0	7,731	206,862	206,862	(5,501)	0	(5,501)
100077855	BLACKPOOL	GBR		12/29/2021	04/22/2024	87,198	0	0	0	0	0	3,553	90,751	90,751	(6,848)	0	(6,848)
100077858	MANCHESTER	GBR		12/29/2021	01/22/2024	91,454	0	0	0	0	0	3,551	95,005	95,005	(2,528)	0	(2,528)
100077859	NORTH LONDON	GBR		12/29/2021	01/22/2024	204,331	0	0	0	0	0	7,933	212,264	212,264	(5,647)	0	(5,647)
100077862	LUTON	GBR		12/29/2021	02/20/2024	211,080	0	0	0	0	0	8,531	219,611	219,611	(14,720)	0	(14,720)
100077864	STOKE-ON-TRENT	GBR		12/29/2021	04/22/2024	54,002	0	0	0	0	0	2,200	56,202	56,202	(4,216)	0	(4,216)
100078632	TWICKENHAM	GBR		01/26/2022	11/20/2024	411,104	0	0	0	0	0	22,587	433,691	433,691	(17,446)	0	(17,446)
100078633	LLANDUDNO	GBR		01/26/2022	02/20/2024	83,363	0	0	0	0	0	4,701	88,064	88,064	(5,820)	0	(5,820)
100078634	DONCASTER	GBR		01/26/2022	10/07/2024	36,567	0	0	0	0	0	2,006	38,573	38,573	(1,499)	0	(1,499)
100078635	READING	GBR		01/26/2022	02/20/2024	192,805	0	0	0	0	0	10,875	203,680	203,680	(13,520)	0	(13,520)
100080252	TWICKENHAM	GBR		02/22/2022	06/20/2024	77,655	0	0	0	0	0	4,174	81,829	81,829	(716)	0	(716)
100080253	TWICKENHAM	GBR		02/22/2022	03/20/2024	51,399	0	0	0	0	0	2,743	54,142	54,142	(102)	0	(102)
100080254	TWICKENHAM	GBR		02/22/2022	02/20/2024	76,227	0	0	0	0	0	4,344	80,571	80,571	(5,343)	0	(5,343)
100080256	TWICKENHAM	GBR		02/22/2022	03/20/2024	40,226	0	0	0	0	0	2,146	42,372	42,372	(80)	0	(80)
100082079	TWICKENHAM	GBR		03/30/2022	03/20/2024	47,051	0	0	0	0	0	1,444	48,495	48,495	(92)	0	(92)
100082069	TWICKENHAM	GBR		03/30/2022	08/20/2024	52,003	0	0	0	0	0	1,690	53,693	53,693	(3,177)	0	(3,177)
100082070	TWICKENHAM	GBR		03/30/2022	05/20/2024	82,226	0	0	0	0	0	2,592	84,818	84,818	(2,383)	0	(2,383)
100082072	TWICKENHAM	GBR		03/30/2022	04/22/2024	31,149	0	0	0	0	0	1,029	32,178	32,178	(2,439)	0	(2,439)
100082076	TWICKENHAM	GBR		03/30/2022	05/20/2024	189,653	0	0	0	0	0	5,977	195,630	195,630	(5,444)	0	(5,444)
100082077	TWICKENHAM	GBR		03/30/2022	04/22/2024	75,706	0	0	0	0	0	2,501	78,207	78,207	(5,919)	0	(5,919)
100082085	NORTH LONDON	GBR		03/30/2022	05/20/2024	179,031	0	0	0	0	0	5,644	184,675	184,675	(5,222)	0	(5,222)
100082084	EAST LONDON	GBR		03/30/2022	12/20/2024	258,182	0	0	0	0	0	8,369	266,551	266,551	(14,998)	0	(14,998)
100082715	NEWPORT	GBR		04/26/2022	09/20/2024	88,111	0	0	0	0	0	2,565	90,676	90,676	2,862	0	2,862
100082719	TEESSIDE	GBR		04/26/2022	11/20/2024	51,638	0	0	0	0	0	1,617	53,255	53,255	(2,102)	0	(2,102)
100082720	BIRMINGHAM	GBR		04/26/2022	09/20/2024	147,364	0	0	0	0	0	4,288	151,652	151,652	4,830	0	4,830
100083437	NEWPORT	GBR		05/27/2022	07/22/2024	138,213	0	0	0	0	0	(2,321)	135,892	135,892	(7,334)	0	(7,334)
100083439	STOCKPORT	GBR		05/27/2022	09/20/2024	66,316	0	0	0	0	0	(1,023)	65,293	65,293	2,182	0	2,182
100083440	CARDIFF	GBR		05/27/2022	05/20/2024	44,455	0	0	0	0	0	(729)	43,726	43,726	(1,286)	0	(1,286)
100083443	LIVERPOOL	GBR		05/27/2022	06/20/2024	61,213	0	0	0	0	0	(985)	60,228	60,228	(544)	0	(544)
100083444	GUILDFORD	GBR		05/27/2022	07/22/2024	114,143	0	0	0	0	0	(1,916)	112,227	112,227	(6,037)	0	(6,037)
100083446	LIVERPOOL	GBR		05/27/2022	09/20/2024	61,394	0	0	0	0	0	(947)	60,447	60,447	2,023	0	2,023
100083448	TORQUAY	GBR		05/27/2022	09/20/2024	72,632	0	0	0	0	0	(1,121)	71,511	71,511	2,353	0	2,353
100083449	NORTH WEST LONDON	GBR		05/27/2022	06/20/2024	301,307	0	0	0	0	0	(4,846)	296,461	296,461	(2,583)	0	(2,583)
100084353	SLOUGH	GBR		06/30/2022	12/20/2024	249,207	0	0	0	0	0	(2,731)	246,476	246,476	(14,226)	0	(14,226)
100084357	PORTSMOUTH	GBR		06/30/2022	06/20/2024	33,790	0	0	0	0	0	(353)	33,437	33,437	(303)	0	(303)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084359	PRESTON	GBR		06/30/2022	10/21/2024	46,796	0	0	0	0	0	(464)	46,332	46,332	2,013	0	2,013
100084364	HULL	GBR		06/30/2022	07/22/2024	57,416	0	0	0	0	0	(627)	56,789	56,789	(3,042)	0	(3,042)
100086356	NEWPORT	GBR		08/30/2022	10/21/2024	907,227	0	0	0	0	0	(61,982)	845,245	845,245	40,092	0	40,092
100086358	MANCHESTER	GBR		08/30/2022	11/20/2024	171,392	0	0	0	0	0	(12,759)	158,633	158,633	(7,103)	0	(7,103)
100087718	HULL	GBR		09/29/2022	10/21/2024	52,641	0	0	0	0	0	(7,757)	44,884	44,884	2,259	0	2,259
100087719	LEEDS	GBR		09/29/2022	10/21/2024	51,471	0	0	0	0	0	(7,584)	43,887	43,887	2,209	0	2,209
100087717	DONCASTER	GBR		09/29/2022	10/21/2024	37,425	0	0	0	0	0	(5,516)	31,909	31,909	1,598	0	1,598
100066062	ALAMOGORDO	NM		08/02/2021	02/20/2024	9,330	0	(130)	0	0	(130)	0	9,330	9,330	0	0	0
100070068	PHILADELPHIA	PA		09/01/2021	06/20/2024	97,426	0	1,360	0	0	1,360	0	97,426	97,426	0	0	0
100046335	NINETY SIX	SC		11/25/2020	02/07/2024	62,214	0	(6,170)	0	0	(6,170)	0	62,214	62,214	0	0	0
100069300	NAPLES	FL		09/01/2021	10/20/2024	229,645	0	(2,315)	0	0	(2,315)	0	229,645	229,645	0	0	0
100073472	MONMOUTH JCT	NJ		11/01/2021	04/20/2024	135,870	0	2,969	0	0	2,969	0	135,870	135,870	0	0	0
100062844	DALLAS	GA		07/01/2021	01/20/2024	139,484	0	531	0	0	531	0	139,484	139,484	0	0	0
100049393	CLEVELAND	OH		11/20/2020	03/07/2024	104,672	0	(6,174)	0	0	(6,174)	0	104,672	104,672	0	0	0
100064570	MCSHERRYSTOWN	PA		07/01/2021	01/20/2024	148,237	0	6,240	0	0	6,240	0	148,237	148,237	0	0	0
100069260	WEBSTER	FL		09/01/2021	09/20/2024	73,376	0	(1,092)	0	0	(1,092)	0	73,376	73,376	0	0	0
100044790	VENICE	FL		11/19/2020	02/07/2024	157,770	0	(8,611)	0	0	(8,611)	0	157,770	157,770	0	0	0
100064169	HAWTHORNE	FL		07/01/2021	02/20/2024	196,606	0	3,581	0	0	3,581	0	196,606	196,606	0	0	0
100064036	PITMAN	NJ		07/01/2021	02/20/2024	76,422	0	2,032	0	0	2,032	0	76,422	76,422	0	0	0
100064613	SCOTIA	NY		07/01/2021	10/20/2024	144,013	0	8,115	0	0	8,115	0	144,013	144,013	0	0	0
100066558	GLEN BURNIE	MD		08/02/2021	03/20/2024	204,937	0	(2,611)	0	0	(2,611)	0	204,937	204,937	0	0	0
100064668	LAKE WORTH	FL		07/01/2021	03/20/2024	216,890	0	10,396	0	0	10,396	0	216,890	216,890	0	0	0
100066473	GRAND HAVEN	MI		08/02/2021	06/20/2024	107,006	0	(177)	0	0	(177)	0	107,006	107,006	0	0	0
100070022	SAINTE GENEVIEVE	MO		09/01/2021	04/20/2024	101,739	0	3,082	0	0	3,082	0	101,739	101,739	0	0	0
100045607	CLOVER	VA		11/25/2020	04/07/2024	25,554	0	1,652	0	0	1,652	0	25,554	25,554	0	0	0
100045806	LA FERIA	TX		11/25/2020	05/07/2024	1,570	0	0	0	0	0	0	1,570	1,570	0	0	0
100046347	MORRIS PLAINS	NJ		11/25/2020	06/07/2024	74,302	0	(8,191)	0	0	(8,191)	0	74,302	74,302	0	0	0
100062023	BATON ROUGE	LA		07/01/2021	05/20/2024	41,835	0	(1,217)	0	0	(1,217)	0	41,835	41,835	0	0	0
100064612	HUBBARD	OH		07/01/2021	05/20/2024	28,273	0	991	0	0	991	0	28,273	28,273	0	0	0
100069728	GROVES	TX		09/01/2021	05/20/2024	9,467	0	(111)	0	0	(111)	0	9,467	9,467	0	0	0
100070083	KENNESAW	GA		09/01/2021	04/20/2024	133,210	0	(881)	0	0	(881)	0	133,210	133,210	0	0	0
100063929	WILLOW STREET	PA		07/01/2021	08/20/2024	225,135	0	4,643	0	0	4,643	0	225,135	225,135	0	0	0
100063812	ENON	OH		07/01/2021	11/20/2024	112,302	0	(1,328)	0	0	(1,328)	0	112,302	112,302	0	0	0
100063485	VOLIN	SD		07/01/2021	11/20/2024	119,162	0	1,197	0	0	1,197	0	119,162	119,162	0	0	0
100046751	BUFFALO	NY		11/20/2020	07/07/2024	47,426	0	1,043	0	0	1,043	0	47,426	47,426	0	0	0
100066322	CLOVIS	CA		08/02/2021	07/20/2024	81,828	0	(441)	0	0	(441)	0	81,828	81,828	0	0	0
100045458	OLD HICKORY	TN		11/25/2020	08/07/2024	313,480	0	(46,359)	0	0	(46,359)	0	313,480	313,480	0	0	0
100066432	MIRAMAR	FL		08/02/2021	08/20/2024	214,440	0	(2,377)	0	0	(2,377)	0	214,440	214,440	0	0	0
100047552	HAMILTON	OH		11/20/2020	09/07/2024	25,303	0	(4,132)	0	0	(4,132)	0	25,303	25,303	0	0	0
100064027	FAYETTEVILLE	NC		07/01/2021	08/20/2024	17,309	0	519	0	0	519	0	17,309	17,309	0	0	0
100069160	DREXEL HILL	PA		09/01/2021	09/20/2024	113,073	0	(198)	0	0	(198)	0	113,073	113,073	0	0	0
100076511	MIAMI	FL		12/30/2021	08/09/2024	269,626	0	(16,372)	0	0	(16,372)	0	269,626	269,626	0	0	0
100069062	MOUNT HOLLY	NJ		09/01/2021	10/20/2024	78,564	0	(372)	0	0	(372)	0	78,564	78,564	0	0	0
100063625	ENNIS	TX		07/01/2021	10/20/2024	173,167	0	(2,133)	0	0	(2,133)	0	173,167	173,167	0	0	0
100050113	CHICAGO	IL		11/20/2020	11/07/2024	235,975	0	60,596	0	0	60,596	0	235,975	235,975	0	0	0
0199999. Mortgages closed by repayment						1,374,426,224	0	(982,581)	459	0	(983,040)	10,104,234	1,383,667,132	1,383,667,132	(9,719,064)	0	(9,719,064)
505201	FRANKFORT	KY		12/21/2005		1,214,830	0	0	0	0	0	0	1,214,830	1,214,830	0	0	0
506101	BENSALEM	PA		11/25/2022		635,241	0	0	0	0	0	0	635,241	635,241	0	0	0
506201	BERLIN	NJ		12/18/2023		462,032	0	0	0	0	0	0	462,032	462,032	0	0	0
606001	SPRINGFIELD	OR		11/25/2022		368,975	0	0	0	0	0	0	368,975	368,975	0	0	0
706401	PLAINSBORO	NJ		05/19/2008		330,073	0	0	0	0	0	0	330,073	330,073	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1105001	OVERLAND PARK	KS		11/22/2011		431,950	0	0	0	0	0	0	431,950	431,950	0	0	0
1202001	DALY CITY	CA		11/25/2022		684,779	0	0	0	0	0	0	684,779	684,779	0	0	0
12031A1	MCKINNEY	TX		07/30/2012		511,811	0	0	0	0	0	0	511,811	511,811	0	0	0
12031B1	MCKINNEY	TX		07/30/2012		315,461	0	0	0	0	0	0	315,461	315,461	0	0	0
12031C1	MCKINNEY	TX		07/30/2012		242,877	0	0	0	0	0	0	242,877	242,877	0	0	0
1203801	MORTON	IL		11/25/2022		437,507	0	0	0	0	0	0	437,507	437,507	0	0	0
1203901	THOUSAND OAKS	CA		11/25/2022		839,132	0	0	0	0	0	0	839,132	839,132	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		370,906	0	0	0	0	0	0	370,906	370,906	0	0	0
1209901	REDMOND	WA		12/03/2012		1,236,794	0	0	0	0	0	0	1,236,794	1,236,794	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		827,047	0	0	0	0	0	0	827,047	827,047	0	0	0
1301401	GRAND BLANC	MI		11/25/2022		1,218,069	0	0	0	0	0	0	1,218,069	1,218,069	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		2,628,209	0	0	0	0	0	0	2,628,209	2,628,209	0	0	0
1302301	CHARLOTTE	NC		10/31/2013		1,606,332	0	0	0	0	0	0	1,606,332	1,606,332	0	0	0
1302701	EDINA	MN		11/25/2022		161,077	0	0	0	0	0	0	161,077	161,077	0	0	0
1304201	WARRENTON	VA		10/31/2013		328,500	0	0	0	0	0	0	328,500	328,500	0	0	0
1304601	EDISON	NJ		11/07/2013		867,315	0	0	0	0	0	0	867,315	867,315	0	0	0
1304701	SEATTLE	WA		09/11/2013		805,732	0	0	0	0	0	0	805,732	805,732	0	0	0
13047A1	SEATTLE	WA		09/20/2019		234,177	0	0	0	0	0	0	234,177	234,177	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		576,932	0	0	0	0	0	0	576,932	576,932	0	0	0
1305301	BURIEN	WA		10/24/2013		1,004,264	0	0	0	0	0	0	1,004,264	1,004,264	0	0	0
1305502	MESA	AZ		08/01/2013		2,687,029	0	0	0	0	0	0	2,687,029	2,687,029	0	0	0
13055A1	LAKELAND	FL		12/02/2013		151,331	0	0	0	0	0	0	151,331	151,331	0	0	0
1305701	WALDORF	MD		09/11/2013		687,125	0	0	0	0	0	0	687,125	687,125	0	0	0
1305802	BURLINGTON	IA		11/25/2022		840,484	0	0	0	0	0	0	840,484	840,484	0	0	0
1308601	ZIONSVILLE	IN		11/25/2022		346,188	0	0	0	0	0	0	346,188	346,188	0	0	0
1400501	HILLIARD	OH		04/08/2014		387,845	0	0	0	0	0	0	387,845	387,845	0	0	0
1401401	STERLING HEIGHTS	MI		11/25/2022		283,438	0	0	0	0	0	0	283,438	283,438	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		503,400	0	0	0	0	0	0	503,400	503,400	0	0	0
1401701	OGDEN	UT		05/30/2014		791,770	0	0	0	0	0	0	791,770	791,770	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		1,563,862	0	0	0	0	0	0	1,563,862	1,563,862	0	0	0
1403002	JOLIET	IL		05/29/2014		237,446	0	0	0	0	0	0	237,446	237,446	0	0	0
1403101	SEATTLE	WA		07/31/2014		921,161	0	0	0	0	0	0	921,161	921,161	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		432,982	0	0	0	0	0	0	432,982	432,982	0	0	0
1404601	WILDER	KY		02/24/2015		394,322	0	0	0	0	0	0	394,322	394,322	0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		2,829,026	0	0	0	0	0	0	2,829,026	2,829,026	0	0	0
14053B1	DOWNERS GROVE	IL		03/05/2015		1,886,018	0	0	0	0	0	0	1,886,018	1,886,018	0	0	0
1406401	FLORENCE	SC		06/01/2015		319,063	0	0	0	0	0	0	319,063	319,063	0	0	0
1406701	LOS ANGELES	CA		11/25/2022		185,815	0	0	0	0	0	0	185,815	185,815	0	0	0
1406801	SANTA ANA	CA		01/21/2015		303,019	0	0	0	0	0	0	303,019	303,019	0	0	0
1407001	SHERMAN OAKS	CA		05/01/2015		69,680	0	0	0	0	0	0	69,680	69,680	0	0	0
1407101	LOS ANGELES	CA		05/01/2015		209,041	0	0	0	0	0	0	209,041	209,041	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		260,140	0	0	0	0	0	0	260,140	260,140	0	0	0
1407501	WAUKESHA	WI		06/01/2015		750,361	0	0	0	0	0	0	750,361	750,361	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		275,939	0	0	0	0	0	0	275,939	275,939	0	0	0
1500201	TUKWILA	WA		11/12/2015		645,733	0	0	0	0	0	0	645,733	645,733	0	0	0
1500301	PAPILLION	NE		05/27/2015		189,264	0	0	0	0	0	0	189,264	189,264	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		339,499	0	0	0	0	0	0	339,499	339,499	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		161,978	0	0	0	0	0	0	161,978	161,978	0	0	0
1501101	KEY WEST	FL		08/31/2015		2,344,231	0	0	0	0	0	0	2,344,231	2,344,231	0	0	0
1501901	HADLEY	MA		06/01/2015		1,013,422	0	0	0	0	0	0	1,013,422	1,013,422	0	0	0
1502201	TAMPA	FL		11/25/2022		309,333	0	0	0	0	0	0	309,333	309,333	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1502701	CARROLLTON	GA		10/01/2015		261,486	0	0	0	0	0	0	261,486	261,486	0	0	0
1502801	EDINA	MN		11/25/2022		311,558	0	0	0	0	0	0	311,558	311,558	0	0	0
1503501	SAN RAFAEL	CA		11/25/2022		258,638	0	0	0	0	0	0	258,638	258,638	0	0	0
1503601	DEL MAR	CA		11/18/2015		152,761	0	0	0	0	0	0	152,761	152,761	0	0	0
1503701	GREENVILLE	SC		08/03/2015		639,653	0	0	0	0	0	0	639,653	639,653	0	0	0
1503801	SEATTLE	WA		11/19/2015		918,496	0	0	0	0	0	0	918,496	918,496	0	0	0
1504101	PORTLAND	OR		12/04/2015		272,452	0	0	0	0	0	0	272,452	272,452	0	0	0
1504201	PORTLAND	OR		12/04/2015		578,960	0	0	0	0	0	0	578,960	578,960	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		1,371,493	0	0	0	0	0	0	1,371,493	1,371,493	0	0	0
1504501	ONTARIO	CA		12/16/2015		953,836	0	0	0	0	0	0	953,836	953,836	0	0	0
1505501	CHESTERFIELD	NJ		11/24/2015		274,437	0	0	0	0	0	0	274,437	274,437	0	0	0
1505701	CARLISLE	PA		12/23/2015		359,394	0	0	0	0	0	0	359,394	359,394	0	0	0
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		678,271	0	0	0	0	0	0	678,271	678,271	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		837,387	0	0	0	0	0	0	837,387	837,387	0	0	0
1506501	BROOK PARK	OH		06/30/2016		248,690	0	0	0	0	0	0	248,690	248,690	0	0	0
1600101	DALLAS	TX		03/09/2016		269,849	0	0	0	0	0	0	269,849	269,849	0	0	0
1600301	HOUSTON	TX		11/01/2016		462,099	0	0	0	0	0	0	462,099	462,099	0	0	0
1600601	ROYERSFORD	PA		08/19/2016		1,025,649	0	0	0	0	0	0	1,025,649	1,025,649	0	0	0
1600701	ERLANGER	KY		08/01/2016		97,935	0	0	0	0	0	0	97,935	97,935	0	0	0
1600901	NEWBURY PARK	CA		04/01/2016		457,489	0	0	0	0	0	0	457,489	457,489	0	0	0
1601101	GARLAND	TX		08/12/2016		572,369	0	0	0	0	0	0	572,369	572,369	0	0	0
1601502	PRAIRIE VILLAGE	KS		09/01/2016		2,213,428	0	0	0	0	0	0	2,213,428	2,213,428	0	0	0
1601701	PLYMOUTH	PA		03/31/2016		241,219	0	0	0	0	0	0	241,219	241,219	0	0	0
1601801	BEAVERTON	MI		04/28/2016		154,334	0	0	0	0	0	0	154,334	154,334	0	0	0
1601901	CALABASAS	CA		10/03/2016		298,163	0	0	0	0	0	0	298,163	298,163	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		1,055,668	0	0	0	0	0	0	1,055,668	1,055,668	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		584,903	0	0	0	0	0	0	584,903	584,903	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		594,429	0	0	0	0	0	0	594,429	594,429	0	0	0
1603301	WASHINGTON	DC		06/13/2016		500,000	0	0	0	0	0	0	500,000	500,000	0	0	0
1604101	SANTA MARIA	CA		11/25/2022		794,517	0	0	0	0	0	0	794,517	794,517	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		194,442	0	0	0	0	0	0	194,442	194,442	0	0	0
1604602	SAN DIEGO	CA		11/03/2016		2,269,189	0	0	0	0	0	0	2,269,189	2,269,189	0	0	0
16049A2	INDIANAPOLIS	IN		08/31/2016		1,440,203	0	0	0	0	0	0	1,440,203	1,440,203	0	0	0
16049B1	DALLAS	TX		08/31/2016		215,349	0	0	0	0	0	0	215,349	215,349	0	0	0
1605301	LONG BEACH	CA		09/28/2018		1,269,402	0	0	0	0	0	0	1,269,402	1,269,402	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		230,889	0	0	0	0	0	0	230,889	230,889	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		583,875	0	0	0	0	0	0	583,875	583,875	0	0	0
1606001	CHARLESTON	SC		12/01/2016		557,125	0	0	0	0	0	0	557,125	557,125	0	0	0
1606101	WARREN	NJ		09/28/2018		438,118	0	0	0	0	0	0	438,118	438,118	0	0	0
1606302	HANOVER	VA		11/07/2016		22,776,701	0	0	0	0	0	0	22,776,701	22,776,701	0	0	0
1606401	NEW CASTLE	PA		09/28/2018		559,580	0	0	0	0	0	0	559,580	559,580	0	0	0
1607902	RANCHO SANTA MARGARI	CA		06/28/2017		562,381	0	0	0	0	0	0	562,381	562,381	0	0	0
1700201	AUSTIN	MN		09/28/2018		402,864	0	0	0	0	0	0	402,864	402,864	0	0	0
1700402	GREENWOOD	SC		05/03/2017		1,422,443	0	0	0	0	0	0	1,422,443	1,422,443	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		812,308	0	0	0	0	0	0	812,308	812,308	0	0	0
1701101	PHOENIX	AZ		08/01/2017		545,451	0	0	0	0	0	0	545,451	545,451	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		1,060,030	0	0	0	0	0	0	1,060,030	1,060,030	0	0	0
1702301	NEW BERLIN	WI		10/02/2017		540,968	0	0	0	0	0	0	540,968	540,968	0	0	0
1702601	ATLANTA	GA		06/29/2017		712,766	0	0	0	0	0	0	712,766	712,766	0	0	0
1702701	MINNETONKA	MN		09/01/2017		314,336	0	0	0	0	0	0	314,336	314,336	0	0	0
1702801	EDINA	MN		06/30/2017		227,507	0	0	0	0	0	0	227,507	227,507	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1703001	AGOURA HILLS	CA		08/04/2017		124,150	0	0	0	0	0	0	124,150	124,150	0	0	0
1703101	WAYNE	NJ		08/03/2017		409,458	0	0	0	0	0	0	409,458	409,458	0	0	0
1704201	SAN DIEGO	CA		11/25/2022		608,290	0	0	0	0	0	0	608,290	608,290	0	0	0
1704601	CONCORD	NC		08/07/2017		188,339	0	0	0	0	0	0	188,339	188,339	0	0	0
1704701	ST. LOUIS	MO		09/08/2017		107,131	0	0	0	0	0	0	107,131	107,131	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		222,215	0	0	0	0	0	0	222,215	222,215	0	0	0
1704901	CREVE COEUR	MO		09/08/2017		142,841	0	0	0	0	0	0	142,841	142,841	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		187,850	0	0	0	0	0	0	187,850	187,850	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		83,630	0	0	0	0	0	0	83,630	83,630	0	0	0
1706001	GILBERTS	IL		08/31/2017		497,495	0	0	0	0	0	0	497,495	497,495	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		1,360,179	0	0	0	0	0	0	1,360,179	1,360,179	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		717,708	0	0	0	0	0	0	717,708	717,708	0	0	0
1707301	VANCOUVER	WA		11/03/2017		695,923	0	0	0	0	0	0	695,923	695,923	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		317,556	0	0	0	0	0	0	317,556	317,556	0	0	0
1707501	MELVILLE	NY		09/28/2018		689,823	0	0	0	0	0	0	689,823	689,823	0	0	0
1707702	ST. LOUIS	MO		02/28/2018		1,984,187	0	0	0	0	0	0	1,984,187	1,984,187	0	0	0
1707801	THOUSAND OAKS	CA		09/28/2018		330,058	0	0	0	0	0	0	330,058	330,058	0	0	0
1708502	BURBANK	CA		03/09/2018		1,317,287	0	0	0	0	0	0	1,317,287	1,317,287	0	0	0
1708601	MALDEN	MA		03/05/2018		325,723	0	0	0	0	0	0	325,723	325,723	0	0	0
1800101	DAVIS	CA		04/30/2018		152,937	0	0	0	0	0	0	152,937	152,937	0	0	0
1800201	CHICAGO	IL		04/13/2018		952,103	0	0	0	0	0	0	952,103	952,103	0	0	0
1800301	LOS OSOS	CA		05/03/2018		181,480	0	0	0	0	0	0	181,480	181,480	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		1,098,502	0	0	0	0	0	0	1,098,502	1,098,502	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		422,287	0	0	0	0	0	0	422,287	422,287	0	0	0
18006A1	NEWNAN	GA		03/29/2018		469,794	0	0	0	0	0	0	469,794	469,794	0	0	0
18007A1	ATLANTA	GA		04/30/2018		978,571	0	0	0	0	0	0	978,571	978,571	0	0	0
1800901	WARRINGTON	PA		09/14/2018		926,529	0	0	0	0	0	0	926,529	926,529	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		2,398,429	0	0	0	0	0	0	2,398,429	2,398,429	0	0	0
1801101	SANTA FE SPRINGS	CA		11/25/2022		194,529	0	0	0	0	0	0	194,529	194,529	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		490,266	0	0	0	0	0	0	490,266	490,266	0	0	0
18012B1	CHARLOTTE	NC		11/23/2020		149,220	0	0	0	0	0	0	149,220	149,220	0	0	0
1801301	ROY	UT		11/25/2022		201,487	0	0	0	0	0	0	201,487	201,487	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		191,071	0	0	0	0	0	0	191,071	191,071	0	0	0
1801701	WESTFORD	MA		11/25/2022		640,288	0	0	0	0	0	0	640,288	640,288	0	0	0
18018A2	LANCASTER	SC		12/13/2018		1,598,285	0	0	0	0	0	0	1,598,285	1,598,285	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		222,671	0	0	0	0	0	0	222,671	222,671	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		182,123	0	0	0	0	0	0	182,123	182,123	0	0	0
1801901	CITY OF INDUSTRY	CA		11/01/2018		115,383	0	0	0	0	0	0	115,383	115,383	0	0	0
1802401	PISCATAWAY	NJ		11/25/2022		428,775	0	0	0	0	0	0	428,775	428,775	0	0	0
1802701	FARMERS BRANCH	TX		10/23/2018		719,293	0	0	0	0	0	0	719,293	719,293	0	0	0
1803101	BURLINGTON	IA		11/19/2018		607,502	0	0	0	0	0	0	607,502	607,502	0	0	0
18031A1	BURLINGTON	IA		05/17/2022		104,633	0	0	0	0	0	0	104,633	104,633	0	0	0
1803202	ST. LOUIS	MO		01/07/2019		3,439,415	0	0	0	0	0	0	3,439,415	3,439,415	0	0	0
1803301	RENSSELAER	NY		11/14/2018		722,718	0	0	0	0	0	0	722,718	722,718	0	0	0
1803401	SANTEE	CA		11/25/2022		207,547	0	0	0	0	0	0	207,547	207,547	0	0	0
1803801	CITRUS HEIGHTS	CA		11/25/2022		359,388	0	0	0	0	0	0	359,388	359,388	0	0	0
1804101	WYOMING	MI		11/25/2022		498,130	0	0	0	0	0	0	498,130	498,130	0	0	0
1804202	ALBANY	NY		04/04/2019		892,543	0	0	0	0	0	0	892,543	892,543	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		485,133	0	0	0	0	0	0	485,133	485,133	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		391,387	0	0	0	0	0	0	391,387	391,387	0	0	0
18J1001	ELKTON	MD		10/01/2018		116,446	0	0	0	0	0	0	116,446	116,446	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18J1301	FORT LAUDERDALE	FL		10/01/2018		391,649	0	0	0	0	0	0	391,649	391,649	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		369,767	0	0	0	0	0	0	369,767	369,767	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		636,452	0	0	0	0	0	0	636,452	636,452	0	0	0
18J1601	BEL AIR	MD		10/01/2018		233,301	0	0	0	0	0	0	233,301	233,301	0	0	0
18J1701	FALLS CHURCH	VA		10/01/2018		863,648	0	0	0	0	0	0	863,648	863,648	0	0	0
18J2101	DECATUR	NE		10/01/2018		776,468	0	0	0	0	0	0	776,468	776,468	0	0	0
18J2201	FORT MYERS	FL		10/01/2018		354,125	0	0	0	0	0	0	354,125	354,125	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		504,076	0	0	0	0	0	0	504,076	504,076	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		328,996	0	0	0	0	0	0	328,996	328,996	0	0	0
18J2701	GUILFORD	CT		10/01/2018		148,573	0	0	0	0	0	0	148,573	148,573	0	0	0
18J3301	ELGIN	IL		10/01/2018		173,613	0	0	0	0	0	0	173,613	173,613	0	0	0
18J34A1	TOWSON	MD		10/01/2018		623,670	0	0	0	0	0	0	623,670	623,670	0	0	0
18J34B1	TOWSON	MD		10/01/2018		99,688	0	0	0	0	0	0	99,688	99,688	0	0	0
18J3501	NEW YORK	NY		10/01/2018		468,492	0	0	0	0	0	0	468,492	468,492	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		543,176	0	0	0	0	0	0	543,176	543,176	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		141,540	0	0	0	0	0	0	141,540	141,540	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		608,612	0	0	0	0	0	0	608,612	608,612	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		169,490	0	0	0	0	0	0	169,490	169,490	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		613,883	0	0	0	0	0	0	613,883	613,883	0	0	0
18J39A1	CAPITOLA	CA		10/01/2020		86,395	0	0	0	0	0	0	86,395	86,395	0	0	0
18J4101	SAN DIEGO	CA		10/01/2018		608,312	0	0	0	0	0	0	608,312	608,312	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		727,774	0	0	0	0	0	0	727,774	727,774	0	0	0
18J4401	COLUMBIA	SC		10/01/2018		110,922	0	0	0	0	0	0	110,922	110,922	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		396,678	0	0	0	0	0	0	396,678	396,678	0	0	0
18J4801	RIVERSIDE	IL		10/01/2018		923,639	0	0	0	0	0	0	923,639	923,639	0	0	0
18J4901	WATERFORD	MI		10/01/2018		272,527	0	0	0	0	0	0	272,527	272,527	0	0	0
18J5001	SPRINGFIELD	OR		10/01/2018		130,190	0	0	0	0	0	0	130,190	130,190	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018		750,419	0	0	0	0	0	0	750,419	750,419	0	0	0
18J5301	DUARTE	CA		10/01/2018		327,986	0	0	0	0	0	0	327,986	327,986	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		516,937	0	0	0	0	0	0	516,937	516,937	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		316,707	0	0	0	0	0	0	316,707	316,707	0	0	0
18J5601	GARDENA	CA		10/01/2018		82,316	0	0	0	0	0	0	82,316	82,316	0	0	0
18J5701	NEWPORT BEACH	CA		10/01/2018		279,342	0	0	0	0	0	0	279,342	279,342	0	0	0
1900502	HOBOKEN	NJ		04/01/2019		55,780,000	0	0	0	0	0	0	55,780,000	55,780,000	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		167,062	0	0	0	0	0	0	167,062	167,062	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		274,213	0	0	0	0	0	0	274,213	274,213	0	0	0
1900802	BELLEVUE	WA		05/30/2019		1,313,231	0	0	0	0	0	0	1,313,231	1,313,231	0	0	0
1900901	LATHAM	NY		05/30/2019		1,171,544	0	0	0	0	0	0	1,171,544	1,171,544	0	0	0
1901002	LATHROP	CA		09/04/2019		250,184	0	0	0	0	0	0	250,184	250,184	0	0	0
1901102	INDIANAPOLIS	IN		05/07/2019		941,116	0	0	0	0	0	0	941,116	941,116	0	0	0
1901201	SAN JOSE	CA		06/21/2019		230,439	0	0	0	0	0	0	230,439	230,439	0	0	0
1901301	WOODSTOCK	GA		08/28/2019		140,860	0	0	0	0	0	0	140,860	140,860	0	0	0
1901501	GREENSBORO	NC		07/25/2019		163,535	0	0	0	0	0	0	163,535	163,535	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		939,496	0	0	0	0	0	0	939,496	939,496	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		1,152,706	0	0	0	0	0	0	1,152,706	1,152,706	0	0	0
1901901	DEL MAR	CA		07/31/2019		514,601	0	0	0	0	0	0	514,601	514,601	0	0	0
1902201	WEST WHITELAND TWNSP	PA		07/18/2019		604,528	0	0	0	0	0	0	604,528	604,528	0	0	0
1902601	RALEIGH	NC		09/04/2019		420,650	0	0	0	0	0	0	420,650	420,650	0	0	0
1902701	LITHIA SPRINGS	GA		11/25/2022		609,444	0	0	0	0	0	0	609,444	609,444	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		713,917	0	0	0	0	0	0	713,917	713,917	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		1,150,739	0	0	0	0	0	0	1,150,739	1,150,739	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1903401	HERMITAGE	TN		10/01/2019		806,891	0	0	0	0	0	0	806,891	806,891	0	0	0
1903501	SUMMERVILLE	SC		10/01/2019		539,715	0	0	0	0	0	0	539,715	539,715	0	0	0
1903601	CAMBRIDGE	MA		10/10/2019		749,764	0	0	0	0	0	0	749,764	749,764	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		582,335	0	0	0	0	0	0	582,335	582,335	0	0	0
1904601	ALEXANDRIA	VA		11/21/2019		453,614	0	0	0	0	0	0	453,614	453,614	0	0	0
1905001	PORTLAND	OR		11/18/2019		225,431	0	0	0	0	0	0	225,431	225,431	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		2,263,577	0	0	0	0	0	0	2,263,577	2,263,577	0	0	0
1905301	RICHMOND	VA		01/10/2020		1,019,227	0	0	0	0	0	0	1,019,227	1,019,227	0	0	0
1905501	MODESTO	CA		03/02/2020		483,893	0	0	0	0	0	0	483,893	483,893	0	0	0
1905701	GAINESVILLE	GA		03/23/2020		1,179,412	0	0	0	0	0	0	1,179,412	1,179,412	0	0	0
19058A2	EUSTIS	FL		03/18/2020		1,176,773	0	0	0	0	0	0	1,176,773	1,176,773	0	0	0
19058B1	ALLENTOWN	PA		03/18/2020		449,106	0	0	0	0	0	0	449,106	449,106	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		195,087	0	0	0	0	0	0	195,087	195,087	0	0	0
1906002	GREER	SC		04/02/2020		1,413,462	0	0	0	0	0	0	1,413,462	1,413,462	0	0	0
1906102	OMAHA	NE		03/19/2020		496,294	0	0	0	0	0	0	496,294	496,294	0	0	0
2000101	FORT MITCHELL	KY		05/11/2020		192,381	0	0	0	0	0	0	192,381	192,381	0	0	0
2000201	WESTFORD	MA		04/01/2020		655,597	0	0	0	0	0	0	655,597	655,597	0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		181,126	0	0	0	0	0	0	181,126	181,126	0	0	0
2000801	WILMINGTON	NC		10/09/2020		752,867	0	0	0	0	0	0	752,867	752,867	0	0	0
2001101	IRVINE	CA		10/08/2020		552,566	0	0	0	0	0	0	552,566	552,566	0	0	0
2001301	EDWARDSVILLE	IL		12/04/2020		308,128	0	0	0	0	0	0	308,128	308,128	0	0	0
20AB102	ALPHARETTA	GA		03/10/2020		2,531,584	0	0	0	0	0	0	2,531,584	2,531,584	0	0	0
2100201	MANCHESTER	GBR		06/04/2021		69,623	0	0	0	0	0	0	69,623	69,623	0	0	0
2102101	MECHANICSBURG	PA		03/10/2022		292,258	0	0	0	0	0	0	292,258	292,258	0	0	0
2102401	SEDONA	AZ		03/22/2022		462,865	0	0	0	0	0	0	462,865	462,865	0	0	0
2200401	PALM SPRINGS	CA		06/01/2022		317,017	0	0	0	0	0	0	317,017	317,017	0	0	0
2200501	OMAHA	NE		04/29/2022		602,531	0	0	0	0	0	0	602,531	602,531	0	0	0
2200601	NASHVILLE	NC		06/09/2022		1,130,298	0	0	0	0	0	0	1,130,298	1,130,298	0	0	0
2201101	GREENBELT	MD		06/22/2022		762,366	0	0	0	0	0	0	762,366	762,366	0	0	0
2201301	PEEKSKILL	NY		06/13/2022		756,426	0	0	0	0	0	0	756,426	756,426	0	0	0
2201701	ST. PETERSBURG	FL		09/16/2022		529,592	0	0	0	0	0	0	529,592	529,592	0	0	0
2201801	AUSTIN	MN		08/02/2022		494,517	0	0	0	0	0	0	494,517	494,517	0	0	0
2201901	SAN DIEGO	CA		09/22/2022		101,069	0	0	0	0	0	0	101,069	101,069	0	0	0
2202101	ROCKVILLE	MD		09/14/2022		399,755	0	0	0	0	0	0	399,755	399,755	0	0	0
2203202	LANCASTER	SC		12/16/2022		649,563	0	0	0	0	0	0	649,563	649,563	0	0	0
2203601	ANNANDALE	VA		12/15/2022		433,043	0	0	0	0	0	0	433,043	433,043	0	0	0
2204002	GREENSBORO	NC		02/01/2023		531,887	0	0	0	0	0	0	531,887	531,887	0	0	0
2204101	FOSTER CITY	CA		05/31/2023		450,617	0	0	0	0	0	0	450,617	450,617	0	0	0
2300601	BURKE	VA		06/01/2023		335,547	0	0	0	0	0	0	335,547	335,547	0	0	0
2301801	SUCCASUNNA	NJ		10/10/2023		160,901	0	0	0	0	0	0	160,901	160,901	0	0	0
2302301	COLUMBUS	OH		01/30/2024		63,748	0	0	0	0	0	0	63,748	63,748	0	0	0
2302401	DENVER	CO		05/30/2024		105,600	0	0	0	0	0	0	105,600	105,600	0	0	0
2400101	RICHARDSON	TX		08/29/2024		111,253	0	0	0	0	0	0	111,253	111,253	0	0	0
2400301	ROSEMONT	IL		06/06/2024		96,183	0	0	0	0	0	0	96,183	96,183	0	0	0
2401801	REDMOND	WA		08/29/2024		85,428	0	0	0	0	0	0	85,428	85,428	0	0	0
2011023	WEST GROVE	PA		09/07/2011		734,466	0	0	0	0	0	0	734,466	734,466	0	0	0
2012120	WALNUT CREEK	CA		06/06/2013		329,226	0	0	0	0	0	0	329,226	329,226	0	0	0
2014001	VENTURA	CA		03/31/2014		1,094,332	0	0	0	0	0	0	1,094,332	1,094,332	0	0	0
2014039	BURBANK	CA		07/30/2014		626,413	0	0	0	0	0	0	626,413	626,413	0	0	0
2014048	STUDIO CITY	CA		12/22/2014		1,269,900	0	0	0	0	0	0	1,269,900	1,269,900	0	0	0
2014069	ELKTON	FL		03/25/2015		2,856,342	0	0	0	0	0	0	2,856,342	2,856,342	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2015010	NEWARK	NJ		06/30/2015		1,328,165	0	0	0	0	0	0	1,328,165	1,328,165	0	0	0
2015011	NEWARK	NJ		06/30/2015		12,302,784	0	0	0	0	0	0	12,302,784	12,302,784	0	0	0
2015031	CHASKA	MN		10/30/2015		2,762,003	0	0	0	0	0	0	2,762,003	2,762,003	0	0	0
2015034	WILSONVILLE	OR		12/01/2015		477,990	0	0	0	0	0	0	477,990	477,990	0	0	0
2015060	JUPITER	FL		02/17/2016		525,038	0	0	0	0	0	0	525,038	525,038	0	0	0
2016028	FRANKLIN	WI		08/31/2016		996,877	0	0	0	0	0	0	996,877	996,877	0	0	0
2016043	IRVINE	CA		09/29/2016		808,656	0	0	0	0	0	0	808,656	808,656	0	0	0
2016050	YUKON	OK		09/01/2016		1,673,122	0	0	0	0	0	0	1,673,122	1,673,122	0	0	0
2016056	ALBUQUERQUE	NM		11/30/2016		689,722	0	0	0	0	0	0	689,722	689,722	0	0	0
2016071	SAN RAMON	CA		02/09/2017		1,093,439	0	0	0	0	0	0	1,093,439	1,093,439	0	0	0
2016075	CHANDLER	AZ		04/11/2017		890,693	0	0	0	0	0	0	890,693	890,693	0	0	0
2017039	MOORESTOWN	NJ		09/06/2017		643,873	0	0	0	0	0	0	643,873	643,873	0	0	0
2017057	ALEXANDRIA	VA		11/20/2017		1,848,980	0	0	0	0	0	0	1,848,980	1,848,980	0	0	0
2017061	ARLINGTON	VA		01/31/2018		832,842	0	0	0	0	0	0	832,842	832,842	0	0	0
2017066	LOS ANGELES	CA		09/29/2017		604,911	0	0	0	0	0	0	604,911	604,911	0	0	0
2017080	SAN FRANCISCO	CA		01/10/2018		546,953	0	0	0	0	0	0	546,953	546,953	0	0	0
2017087	LAGUNA NIGUEL	CA		05/30/2018		785,992	0	0	0	0	0	0	785,992	785,992	0	0	0
2018025	CRANBURY TOWNSHIP	NJ		03/14/2019		1,067,253	0	0	0	0	0	0	1,067,253	1,067,253	0	0	0
2018026	CRANBURY	NJ		03/14/2019		946,432	0	0	0	0	0	0	946,432	946,432	0	0	0
2018039	ATLANTA	GA		01/25/2019		915,527	0	0	0	0	0	0	915,527	915,527	0	0	0
2019037	HERNDON	VA		11/01/2019		359,939	0	0	0	0	0	0	359,939	359,939	0	0	0
2019045	PASADENA	CA		11/19/2019		808,606	0	0	0	0	0	0	808,606	808,606	0	0	0
7200435	VARIOUS	IL		02/26/2021		1,683,517	0	0	0	0	0	0	1,683,517	(1,574,809)	0	0	(1,574,809)
7200430	SAN FRANCISCO	CA		04/01/2021		2,346,154	0	0	0	0	0	0	2,346,154	2,346,154	0	0	0
7200420	PARIS	FRA		12/15/2020		(233,385)	0	0	0	0	0	0	(233,385)	(233,385)	(415,667)	0	(415,667)
2018008	PLEASANT PRAIRIE	WI		08/31/2018		387,312	0	0	0	0	0	0	387,312	387,312	0	0	0
2016073	BURBANK	CA		05/01/2017		101,352	0	0	0	0	0	0	101,352	101,352	0	0	0
7200416	LOS ANGELES	CA		02/16/2021		2,284,097	0	0	0	0	0	0	2,284,097	2,284,097	0	0	0
7200417	LOS ANGELES	CA		02/16/2021		8,039,025	0	0	0	0	0	0	8,039,025	8,039,025	0	0	0
7200441	BURLINGAME	CA		04/01/2021		5,535,338	0	0	0	0	0	0	5,535,338	5,535,338	0	0	0
2017008	WASHINGTON	DC		10/05/2017		143,338	0	0	0	0	0	0	143,338	143,338	0	0	0
2019033	WEST JORDAN	UT		10/15/2019		39,759	0	0	0	0	0	0	39,759	39,759	0	0	0
7200394	LOS ANGELES	CA		09/15/2020		1,586,031	0	0	0	0	0	0	1,586,031	1,586,031	0	0	0
3310033812	BROOKFIELD	IL		04/01/2022		87,535	0	0	0	0	0	0	87,535	87,535	0	0	0
3310028391	CHICAGO	IL		04/20/2022		240,570	0	0	0	0	0	0	240,570	240,570	0	0	0
3310041970	GREAT NECK	NY		10/19/2022		841,236	0	0	0	0	0	0	841,236	841,236	0	0	0
3300003763	CHICAGO	IL		07/28/2022		84,788	0	0	0	0	0	0	84,788	84,788	0	0	0
3300004155	BALTIMORE	MD		12/21/2022		48,450	0	0	0	0	0	0	48,450	48,450	0	0	0
3300003760	CHICAGO	IL		06/23/2022		60,563	0	0	0	0	0	0	60,563	60,563	0	0	0
3310039040	TRENTON	NJ		09/08/2022		15,840	0	0	0	0	0	0	15,840	15,840	0	0	0
3310039166	BALTIMORE	MD		08/01/2022		792	0	0	0	0	0	0	792	792	0	0	0
4020234984	Suwanee	GA		03/12/2021		24,091	0	0	0	0	0	0	24,091	24,091	0	0	0
4020241028	Detroit	MI		03/12/2021		21,427	0	0	0	0	0	0	21,427	21,427	0	0	0
4020241370	Baltimore	MD		03/12/2021		46,643	0	0	0	0	0	0	46,643	46,643	0	0	0
4020260156	Willingboro	NJ		03/12/2021		28,890	0	0	0	0	0	0	28,890	28,890	0	0	0
4020277831	Groton	CT		03/12/2021		24,291	0	0	0	0	0	0	24,291	24,291	0	0	0
19349	San Diego	CA		01/25/2022		45,139,468	0	0	0	0	0	0	45,139,468	45,139,468	0	0	0
3310035339	NORTH ADAMS	MA		08/26/2022		1,626	0	0	0	0	0	0	1,626	1,626	0	0	0
3310031591	SPRING VALLEY	NY		03/22/2022		1,643	0	0	0	0	0	0	1,643	1,643	0	0	0
3300002992	RENSSELAER	NY		07/02/2021		1,901	0	0	0	0	0	0	1,901	1,901	0	0	0
3310029034	WARREN	NJ		12/28/2021		181,209	0	0	0	0	0	0	181,209	181,209	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310034749	SCHENECTADY	NY		04/20/2022		30	0	0	0	0	0	0	30	30	0	0	0
3310030325	UPPER DARBY	PA		01/31/2022		34,215	0	0	0	0	0	0	34,215	34,215	0	0	0
3310039899	CAMBRIDGE	MA		08/08/2022		170,003	0	0	0	0	0	0	170,003	170,003	0	0	0
3310050097	CHILLICOTHE	OH		04/27/2023		178,992	0	0	0	0	0	0	178,992	178,992	0	0	0
3310050478	CHILLICOTHE	OH		04/27/2023		12,926	0	0	0	0	0	0	12,926	12,926	0	0	0
3310053119	WATERBURY	CT		05/18/2023		23,760	0	0	0	0	0	0	23,760	23,760	0	0	0
3310049282	BALTIMORE	MD		05/25/2023		64,735	0	0	0	0	0	0	64,735	64,735	0	0	0
3310054122	JERSEY CITY	NJ		06/21/2023		518,068	0	0	0	0	0	0	518,068	518,068	0	0	0
3300004468	SPRING VALLEY	NY		06/09/2023		446,043	0	0	0	0	0	0	446,043	446,043	0	0	0
3310051388	AMSTERDAM	NY		06/08/2023		119	0	0	0	0	0	0	119	119	0	0	0
3310058391	DOUGLASSVILLE	PA		08/31/2023		6,593	0	0	0	0	0	0	6,593	6,593	0	0	0
3310053856	WOODLAND PARK	CO		08/31/2023		169,021	0	0	0	0	0	0	169,021	169,021	0	0	0
3310059505	CLEVELAND	OH		10/06/2023		31,423	0	0	0	0	0	0	31,423	31,423	0	0	0
3310064205	FREEPORT	NY		11/29/2023		1,128,598	0	0	0	0	0	0	1,128,598	1,128,598	0	0	0
3310064204	FREEPORT	NY		12/07/2023		137,779	0	0	0	0	0	0	137,779	137,779	0	0	0
3310063466	BROOKLYN	NY		01/09/2024		136,301	0	0	0	0	0	0	136,301	136,301	0	0	0
3310073202	OCALA	FL		04/12/2024		107,604	0	0	0	0	0	0	107,604	107,604	0	0	0
3310074867	BALTIMORE	MD		05/17/2024		59,077	0	0	0	0	0	0	59,077	59,077	0	0	0
3310077012	REIDSVILLE	NC		06/14/2024		23,165	0	0	0	0	0	0	23,165	23,165	0	0	0
3310082487	CHICAGO	IL		09/18/2024		11,088	0	0	0	0	0	0	11,088	11,088	0	0	0
100044992	IONE	CA		11/19/2020		2,411	0	0	0	0	0	0	2,411	2,411	0	0	0
100044993	BELTON	SC		11/19/2020		5,984	0	0	0	0	0	0	5,984	5,984	0	0	0
100044994	LAWRENCEVILLE	GA		11/19/2020		5,540	0	0	0	0	0	0	5,540	5,540	0	0	0
100044997	MIDLOTHIAN	VA		11/19/2020		9,307	0	0	0	0	0	0	9,307	9,307	0	0	0
100044998	BOONE	NC		11/19/2020		6,342	0	0	0	0	0	0	6,342	6,342	0	0	0
100045001	FARMINGTON	NM		11/19/2020		4,771	0	0	0	0	0	0	4,771	4,771	0	0	0
100045004	JAMUL	CA		11/19/2020		10,866	0	0	0	0	0	0	10,866	10,866	0	0	0
100045005	WILMINGTON	DE		11/19/2020		5,613	0	0	0	0	0	0	5,613	5,613	0	0	0
100045009	MONROE	MI		11/19/2020		3,475	0	0	0	0	0	0	3,475	3,475	0	0	0
100045014	CAPE CORAL	FL		11/19/2020		3,044	0	0	0	0	0	0	3,044	3,044	0	0	0
100045020	LITHIA SPRINGS	GA		11/19/2020		2,669	0	0	0	0	0	0	2,669	2,669	0	0	0
100045021	PAULS VALLEY	OK		11/19/2020		3,435	0	0	0	0	0	0	3,435	3,435	0	0	0
100045022	THEODORE	AL		11/19/2020		4,239	0	0	0	0	0	0	4,239	4,239	0	0	0
100045023	OMAHA	NE		11/19/2020		4,051	0	0	0	0	0	0	4,051	4,051	0	0	0
100045024	LAMBERTVILLE	MI		11/19/2020		6,620	0	0	0	0	0	0	6,620	6,620	0	0	0
100045027	PORT SAINT LUCIE	FL		11/19/2020		1,204	0	0	0	0	0	0	1,204	1,204	0	0	0
100045028	BRUNSWICK	OH		11/19/2020		321	0	0	0	0	0	0	321	321	0	0	0
100045031	FREDERICKSBURG	VA		11/19/2020		8,087	0	0	0	0	0	0	8,087	8,087	0	0	0
100045035	PHOENIX	AZ		11/19/2020		6,866	0	0	0	0	0	0	6,866	6,866	0	0	0
100045037	PASADENA	CA		11/19/2020		4,898	0	0	0	0	0	0	4,898	4,898	0	0	0
100045039	HOUSTON	TX		11/19/2020		1,835	0	0	0	0	0	0	1,835	1,835	0	0	0
100045040	ALBUQUERQUE	NM		11/19/2020		5,403	0	0	0	0	0	0	5,403	5,403	0	0	0
100045041	BETHLEHEM	PA		11/19/2020		4,492	0	0	0	0	0	0	4,492	4,492	0	0	0
100045747	PENN VALLEY	CA		11/25/2020		3,621	0	0	0	0	0	0	3,621	3,621	0	0	0
100045748	EFFINGHAM	SC		11/25/2020		6,338	0	0	0	0	0	0	6,338	6,338	0	0	0
100045752	RANCHO CORDOVA	CA		11/25/2020		1,244	0	0	0	0	0	0	1,244	1,244	0	0	0
100045754	GRETNA	VA		11/25/2020		3,168	0	0	0	0	0	0	3,168	3,168	0	0	0
100045755	MEMPHIS	TN		11/25/2020		1,280	0	0	0	0	0	0	1,280	1,280	0	0	0
100045760	SLIDELL	LA		11/25/2020		3,021	0	0	0	0	0	0	3,021	3,021	0	0	0
100045763	GREENBRIER	AR		11/25/2020		3,186	0	0	0	0	0	0	3,186	3,186	0	0	0
100045764	RIDGEFIELD PARK	NJ		11/25/2020		4,180	0	0	0	0	0	0	4,180	4,180	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100045770	MIDDLETOWN	OH		11/25/2020		1,393	0	0	0	0	0	0	1,393	1,393	0	0	0
100045772	ALLENTOWN	PA		11/25/2020		769	0	0	0	0	0	0	769	769	0	0	0
100045773	MADISONVILLE	KY		11/25/2020		1,158	0	0	0	0	0	0	1,158	1,158	0	0	0
100045777	PIKE RD	AL		11/25/2020		579	0	0	0	0	0	0	579	579	0	0	0
100045778	RINCON	GA		11/25/2020		5,437	0	0	0	0	0	0	5,437	5,437	0	0	0
100045780	MIDDLETOWN	MD		11/25/2020		10,707	0	0	0	0	0	0	10,707	10,707	0	0	0
100045781	WINNETKA	CA		11/25/2020		2,048	0	0	0	0	0	0	2,048	2,048	0	0	0
100045783	HARRISBURG	NC		11/25/2020		3,051	0	0	0	0	0	0	3,051	3,051	0	0	0
100045785	SPRING	TX		11/25/2020		1,904	0	0	0	0	0	0	1,904	1,904	0	0	0
100045786	RUBY	SC		11/25/2020		403	0	0	0	0	0	0	403	403	0	0	0
100045791	LAKESIDE	CA		11/25/2020		4,403	0	0	0	0	0	0	4,403	4,403	0	0	0
100045794	SAINT LOUIS	MO		11/25/2020		2,911	0	0	0	0	0	0	2,911	2,911	0	0	0
100045798	ATLANTA	GA		11/25/2020		9,205	0	0	0	0	0	0	9,205	9,205	0	0	0
100046451	HERSEY	MI		11/25/2020		3,487	0	0	0	0	0	0	3,487	3,487	0	0	0
100046452	JOHNSTOWN	PA		11/25/2020		7,865	0	0	0	0	0	0	7,865	7,865	0	0	0
100046458	PITTSFIELD	MA		11/25/2020		807	0	0	0	0	0	0	807	807	0	0	0
100046460	GALVESTON	TX		11/25/2020		2,350	0	0	0	0	0	0	2,350	2,350	0	0	0
100046461	PALM HARBOR	FL		11/25/2020		738	0	0	0	0	0	0	738	738	0	0	0
100046465	COLUMBIA	SC		11/25/2020		3,321	0	0	0	0	0	0	3,321	3,321	0	0	0
100046469	PHOENIX	AZ		11/25/2020		4,313	0	0	0	0	0	0	4,313	4,313	0	0	0
100046472	ROCKMART	GA		11/25/2020		1,855	0	0	0	0	0	0	1,855	1,855	0	0	0
100046476	THOUSAND OAKS	CA		11/25/2020		8,627	0	0	0	0	0	0	8,627	8,627	0	0	0
100046478	SAN DIEGO	CA		11/25/2020		5,437	0	0	0	0	0	0	5,437	5,437	0	0	0
100046482	DEKALB	IL		11/25/2020		1,376	0	0	0	0	0	0	1,376	1,376	0	0	0
100046486	ALSIP	IL		11/25/2020		1,784	0	0	0	0	0	0	1,784	1,784	0	0	0
100046487	HOUSTON	TX		11/25/2020		1,873	0	0	0	0	0	0	1,873	1,873	0	0	0
100046488	PORTLAND	OR		11/25/2020		2,638	0	0	0	0	0	0	2,638	2,638	0	0	0
100046490	WEST HAMPSTEAD	NY		11/25/2020		4,145	0	0	0	0	0	0	4,145	4,145	0	0	0
100046493	SCRANTON	PA		11/25/2020		1,118	0	0	0	0	0	0	1,118	1,118	0	0	0
100046494	POTTSTOWN	PA		11/25/2020		5,534	0	0	0	0	0	0	5,534	5,534	0	0	0
100046498	REDDICK	FL		11/25/2020		267	0	0	0	0	0	0	267	267	0	0	0
100046500	MOBILE	AL		11/25/2020		794	0	0	0	0	0	0	794	794	0	0	0
100046504	MIRAMAR	FL		11/25/2020		4,804	0	0	0	0	0	0	4,804	4,804	0	0	0
100046505	SACRAMENTO	CA		11/25/2020		3,133	0	0	0	0	0	0	3,133	3,133	0	0	0
100047245	SILVIS	IL		11/20/2020		1,328	0	0	0	0	0	0	1,328	1,328	0	0	0
100047248	ALSIP	IL		11/20/2020		5,774	0	0	0	0	0	0	5,774	5,774	0	0	0
100047256	SUMMERVILLE	SC		11/20/2020		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100047259	CERES	CA		11/20/2020		11,144	0	0	0	0	0	0	11,144	11,144	0	0	0
100047265	MOUNT MORRIS	MI		11/20/2020		2,453	0	0	0	0	0	0	2,453	2,453	0	0	0
100047266	LAKELAND	FL		11/20/2020		1,791	0	0	0	0	0	0	1,791	1,791	0	0	0
100047274	WYANDOTTE	MI		11/20/2020		1,674	0	0	0	0	0	0	1,674	1,674	0	0	0
100047280	SOUTHFIELD	MI		11/20/2020		13,186	0	0	0	0	0	0	13,186	13,186	0	0	0
100047282	NEW BERLIN	WI		11/20/2020		1,749	0	0	0	0	0	0	1,749	1,749	0	0	0
100047290	CATHEDRAL CITY	CA		11/20/2020		1,127	0	0	0	0	0	0	1,127	1,127	0	0	0
100048025	SNELLVILLE	GA		11/20/2020		6,465	0	0	0	0	0	0	6,465	6,465	0	0	0
100048028	HEMET	CA		11/20/2020		6,427	0	0	0	0	0	0	6,427	6,427	0	0	0
100048031	LA GRANGE	CA		11/20/2020		5,923	0	0	0	0	0	0	5,923	5,923	0	0	0
100048032	PHOENIX	AZ		11/20/2020		2,035	0	0	0	0	0	0	2,035	2,035	0	0	0
100048034	DENVER	CO		11/20/2020		3,051	0	0	0	0	0	0	3,051	3,051	0	0	0
100048035	EL CAJON	CA		11/20/2020		4,936	0	0	0	0	0	0	4,936	4,936	0	0	0
100048038	LIVINGSTON	CA		11/20/2020		4,166	0	0	0	0	0	0	4,166	4,166	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048049	UPPER MARLBORO	MD		11/20/2020		4,508	0	0	0	0	0	0	4,508	4,508	0	0	0
100048053	NORTH KINGSTOWN	RI		11/20/2020		2,763	0	0	0	0	0	0	2,763	2,763	0	0	0
100048054	RANDLEMAN	NC		11/20/2020		2,335	0	0	0	0	0	0	2,335	2,335	0	0	0
100048057	RANCHO CUCAMONGA	CA		11/20/2020		4,689	0	0	0	0	0	0	4,689	4,689	0	0	0
100048059	OXFORD	AL		11/20/2020		2,134	0	0	0	0	0	0	2,134	2,134	0	0	0
100048060	LAS VEGAS	NV		11/20/2020		2,977	0	0	0	0	0	0	2,977	2,977	0	0	0
100048061	BONITA SPRINGS	FL		11/20/2020		9,205	0	0	0	0	0	0	9,205	9,205	0	0	0
100048062	KISSIMMEE	FL		11/20/2020		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100048066	MINNEAPOLIS	MN		11/20/2020		10,633	0	0	0	0	0	0	10,633	10,633	0	0	0
100048068	DELANO	CA		11/20/2020		4,942	0	0	0	0	0	0	4,942	4,942	0	0	0
100048069	MIAMI	FL		11/20/2020		2,875	0	0	0	0	0	0	2,875	2,875	0	0	0
100048073	HENDERSON	NV		11/20/2020		4,169	0	0	0	0	0	0	4,169	4,169	0	0	0
100048074	HOMESTEAD	FL		11/20/2020		13,175	0	0	0	0	0	0	13,175	13,175	0	0	0
100048075	GOFFSTOWN	NH		11/20/2020		3,537	0	0	0	0	0	0	3,537	3,537	0	0	0
100048758	UPPER MARLBORO	MD		11/20/2020		4,028	0	0	0	0	0	0	4,028	4,028	0	0	0
100048772	MINNEAPOLIS	MN		11/20/2020		4,366	0	0	0	0	0	0	4,366	4,366	0	0	0
100048779	RIVIERA BEACH	FL		11/20/2020		4,964	0	0	0	0	0	0	4,964	4,964	0	0	0
100048781	HOLLYWOOD	FL		11/20/2020		3,835	0	0	0	0	0	0	3,835	3,835	0	0	0
100048787	GERMANTOWN	NY		11/20/2020		2,430	0	0	0	0	0	0	2,430	2,430	0	0	0
100048791	MODESTO	CA		11/20/2020		10,725	0	0	0	0	0	0	10,725	10,725	0	0	0
100048795	LOS ANGELES	CA		11/20/2020		3,966	0	0	0	0	0	0	3,966	3,966	0	0	0
100048803	MIAMI	FL		11/20/2020		1,826	0	0	0	0	0	0	1,826	1,826	0	0	0
100048805	COOLIDGE	AZ		11/20/2020		13,288	0	0	0	0	0	0	13,288	13,288	0	0	0
100048806	BUENA PARK	CA		11/20/2020		7,017	0	0	0	0	0	0	7,017	7,017	0	0	0
100049482	EMPORIA	KS		11/20/2020		3,622	0	0	0	0	0	0	3,622	3,622	0	0	0
100049483	MONTCLAIR	CA		11/20/2020		3,867	0	0	0	0	0	0	3,867	3,867	0	0	0
100049486	RICHMOND	VA		11/20/2020		5,111	0	0	0	0	0	0	5,111	5,111	0	0	0
100049494	HAVERHILL	MA		11/20/2020		4,256	0	0	0	0	0	0	4,256	4,256	0	0	0
100049497	BROWNSVILLE	TX		11/20/2020		2,920	0	0	0	0	0	0	2,920	2,920	0	0	0
100049502	FOREST GROVE	OR		11/20/2020		7,814	0	0	0	0	0	0	7,814	7,814	0	0	0
100049504	WARRENTON	VA		11/20/2020		11,560	0	0	0	0	0	0	11,560	11,560	0	0	0
100049506	BATON ROUGE	LA		11/20/2020		1,827	0	0	0	0	0	0	1,827	1,827	0	0	0
100049511	JOLIET	IL		11/20/2020		2,460	0	0	0	0	0	0	2,460	2,460	0	0	0
100049520	BURTONSVILLE	MD		11/20/2020		6,809	0	0	0	0	0	0	6,809	6,809	0	0	0
100049524	BRENTWOOD	NY		11/20/2020		4,236	0	0	0	0	0	0	4,236	4,236	0	0	0
100050231	HIALEAH	FL		11/20/2020		3,428	0	0	0	0	0	0	3,428	3,428	0	0	0
100050232	MOUNT VERNON	OH		11/20/2020		4,131	0	0	0	0	0	0	4,131	4,131	0	0	0
100050238	GRAHAM	NC		11/20/2020		6,299	0	0	0	0	0	0	6,299	6,299	0	0	0
100050243	MODESTO	CA		11/20/2020		3,192	0	0	0	0	0	0	3,192	3,192	0	0	0
100050244	ANTIOCH	TN		11/20/2020		841	0	0	0	0	0	0	841	841	0	0	0
100050245	WILLOW GROVE	PA		11/20/2020		2,684	0	0	0	0	0	0	2,684	2,684	0	0	0
100050248	DENVER	CO		11/20/2020		7,020	0	0	0	0	0	0	7,020	7,020	0	0	0
100050250	ADAIRVILLE	KY		11/20/2020		391	0	0	0	0	0	0	391	391	0	0	0
100050259	NEWARK	NJ		11/20/2020		6,757	0	0	0	0	0	0	6,757	6,757	0	0	0
100050264	OAKLAND	TN		11/20/2020		2,588	0	0	0	0	0	0	2,588	2,588	0	0	0
100050267	AURORA	CO		11/20/2020		3,089	0	0	0	0	0	0	3,089	3,089	0	0	0
100050275	CONYERS	GA		11/20/2020		11,566	0	0	0	0	0	0	11,566	11,566	0	0	0
100050279	ALBUQUERQUE	NM		11/20/2020		9,845	0	0	0	0	0	0	9,845	9,845	0	0	0
100057178	BRANFORD	CT		04/29/2021		1,991	0	0	0	0	0	0	1,991	1,991	0	0	0
100057179	HUNTINGTON BEACH	CA		04/29/2021		7,956	0	0	0	0	0	0	7,956	7,956	0	0	0
100057182	ALTAVISTA	VA		04/29/2021		2,585	0	0	0	0	0	0	2,585	2,585	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100061638	FREMONT	OH		07/01/2021		1,608	0	0	0	0	0	0	1,608	1,608	0	0	0
100061641	GOOSE CREEK	SC		07/01/2021		2,796	0	0	0	0	0	0	2,796	2,796	0	0	0
100061650	AUGUSTA	GA		07/01/2021		1,731	0	0	0	0	0	0	1,731	1,731	0	0	0
100061658	CINCINNATI	OH		07/01/2021		1,598	0	0	0	0	0	0	1,598	1,598	0	0	0
100061659	CANTON	SD		07/01/2021		4,301	0	0	0	0	0	0	4,301	4,301	0	0	0
100061664	OMAHA	NE		07/01/2021		6,290	0	0	0	0	0	0	6,290	6,290	0	0	0
100061672	VALLEY SPRINGS	SD		07/01/2021		2,732	0	0	0	0	0	0	2,732	2,732	0	0	0
100061678	MOUNT POCONO	PA		07/01/2021		5,645	0	0	0	0	0	0	5,645	5,645	0	0	0
100061681	BIRMINGHAM	AL		07/01/2021		1,875	0	0	0	0	0	0	1,875	1,875	0	0	0
100061684	CHARLOTTE	NC		07/01/2021		2,553	0	0	0	0	0	0	2,553	2,553	0	0	0
100061685	SAVANNAH	GA		07/01/2021		2,141	0	0	0	0	0	0	2,141	2,141	0	0	0
100061687	SARASOTA	FL		07/01/2021		5,138	0	0	0	0	0	0	5,138	5,138	0	0	0
100061688	COON RAPIDS	MN		07/01/2021		3,279	0	0	0	0	0	0	3,279	3,279	0	0	0
100061690	MERRILLVILLE	IN		07/01/2021		6,217	0	0	0	0	0	0	6,217	6,217	0	0	0
100061694	BOERNE	TX		07/01/2021		3,044	0	0	0	0	0	0	3,044	3,044	0	0	0
100061697	SAINT CLOUD	FL		07/01/2021		3,989	0	0	0	0	0	0	3,989	3,989	0	0	0
100061701	GLENAIRE	MO		07/01/2021		1,566	0	0	0	0	0	0	1,566	1,566	0	0	0
100061703	KATY	TX		07/01/2021		4,421	0	0	0	0	0	0	4,421	4,421	0	0	0
100061704	LOS ANGELES	CA		07/01/2021		2,116	0	0	0	0	0	0	2,116	2,116	0	0	0
100061710	COLUMBUS	OH		07/01/2021		2,596	0	0	0	0	0	0	2,596	2,596	0	0	0
100061714	CHICAGO	IL		07/01/2021		2,606	0	0	0	0	0	0	2,606	2,606	0	0	0
100061716	WILSON	NY		07/01/2021		2,045	0	0	0	0	0	0	2,045	2,045	0	0	0
100061720	ATLANTA	GA		07/01/2021		3,194	0	0	0	0	0	0	3,194	3,194	0	0	0
100061722	PHILADELPHIA	PA		07/01/2021		2,374	0	0	0	0	0	0	2,374	2,374	0	0	0
100062807	SAINT LOUIS	MO		07/01/2021		2,664	0	0	0	0	0	0	2,664	2,664	0	0	0
100063862	NORTH LAS VEGAS	NV		07/01/2021		5,532	0	0	0	0	0	0	5,532	5,532	0	0	0
100063866	KATY	TX		07/01/2021		3,925	0	0	0	0	0	0	3,925	3,925	0	0	0
100063873	RICHTON PARK	IL		07/01/2021		3,284	0	0	0	0	0	0	3,284	3,284	0	0	0
100063884	WALHALLA	SC		07/01/2021		3,857	0	0	0	0	0	0	3,857	3,857	0	0	0
100063886	PHILADELPHIA	PA		07/01/2021		3,944	0	0	0	0	0	0	3,944	3,944	0	0	0
100063892	CHAPEL HILL	NC		07/01/2021		4,769	0	0	0	0	0	0	4,769	4,769	0	0	0
100063896	PHARR	TX		07/01/2021		3,339	0	0	0	0	0	0	3,339	3,339	0	0	0
100063902	EAST HARTFORD	CT		07/01/2021		3,877	0	0	0	0	0	0	3,877	3,877	0	0	0
100063905	KESWICK	VA		07/01/2021		6,119	0	0	0	0	0	0	6,119	6,119	0	0	0
100063907	SUMMERFIELD	FL		07/01/2021		6,227	0	0	0	0	0	0	6,227	6,227	0	0	0
100063911	SAINT LOUIS	MO		07/01/2021		2,633	0	0	0	0	0	0	2,633	2,633	0	0	0
100063914	WESTFIELD	MA		07/01/2021		6,824	0	0	0	0	0	0	6,824	6,824	0	0	0
100063916	WEST PALM BEACH	FL		07/01/2021		6,386	0	0	0	0	0	0	6,386	6,386	0	0	0
100063924	HOMESTEAD	FL		07/01/2021		5,789	0	0	0	0	0	0	5,789	5,789	0	0	0
100063926	COLUMBIA	SC		07/01/2021		3,589	0	0	0	0	0	0	3,589	3,589	0	0	0
100063930	HURST	TX		07/01/2021		6,247	0	0	0	0	0	0	6,247	6,247	0	0	0
100063934	DAYTON	OH		07/01/2021		1,637	0	0	0	0	0	0	1,637	1,637	0	0	0
100063935	DINUBA	CA		07/01/2021		2,641	0	0	0	0	0	0	2,641	2,641	0	0	0
100066414	TRAINER	PA		08/02/2021		2,926	0	0	0	0	0	0	2,926	2,926	0	0	0
100066426	SPARKS	NV		08/02/2021		4,492	0	0	0	0	0	0	4,492	4,492	0	0	0
100066428	LONGVIEW	TX		08/02/2021		4,304	0	0	0	0	0	0	4,304	4,304	0	0	0
100066430	WICHITA	KS		08/02/2021		5,715	0	0	0	0	0	0	5,715	5,715	0	0	0
100066446	PHILADELPHIA	PA		08/02/2021		4,339	0	0	0	0	0	0	4,339	4,339	0	0	0
100066447	AUBURN	NY		08/02/2021		2,020	0	0	0	0	0	0	2,020	2,020	0	0	0
100066458	SAN JACINTO	CA		08/02/2021		5,999	0	0	0	0	0	0	5,999	5,999	0	0	0
100066469	RICHMOND	VA		08/02/2021		2,272	0	0	0	0	0	0	2,272	2,272	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066478	MOSHEIM	TN		08/02/2021		3,415	0	0	0	0	0	0	3,415	3,415	0	0	0
100068991	DEARBORN HEIGHTS	MI		09/01/2021		2,419	0	0	0	0	0	0	2,419	2,419	0	0	0
100068992	CONROE	TX		09/01/2021		3,383	0	0	0	0	0	0	3,383	3,383	0	0	0
100069001	DELRAN	NJ		09/01/2021		2,397	0	0	0	0	0	0	2,397	2,397	0	0	0
100069014	GROVELAND	FL		09/01/2021		2,969	0	0	0	0	0	0	2,969	2,969	0	0	0
100069019	HUMBLE	TX		09/01/2021		6,440	0	0	0	0	0	0	6,440	6,440	0	0	0
100069027	NORTH ST PAUL	MN		09/01/2021		3,673	0	0	0	0	0	0	3,673	3,673	0	0	0
100069034	FALL RIVER	MA		09/01/2021		9,184	0	0	0	0	0	0	9,184	9,184	0	0	0
100069044	WOODLAND PARK	NJ		09/01/2021		7,804	0	0	0	0	0	0	7,804	7,804	0	0	0
100069052	HOUSTON	TX		09/01/2021		3,630	0	0	0	0	0	0	3,630	3,630	0	0	0
100069060	BROWNSVILLE	PA		09/01/2021		3,174	0	0	0	0	0	0	3,174	3,174	0	0	0
100069983	HENDERSON	TN		09/01/2021		3,818	0	0	0	0	0	0	3,818	3,818	0	0	0
100069989	HOUSTON	TX		09/01/2021		1,746	0	0	0	0	0	0	1,746	1,746	0	0	0
100069993	LAUREL	MD		09/01/2021		3,921	0	0	0	0	0	0	3,921	3,921	0	0	0
100069999	HAMILTON	NJ		09/01/2021		7,164	0	0	0	0	0	0	7,164	7,164	0	0	0
100070007	FORT WORTH	TX		09/01/2021		4,170	0	0	0	0	0	0	4,170	4,170	0	0	0
100070008	FRESNO	CA		09/01/2021		5,365	0	0	0	0	0	0	5,365	5,365	0	0	0
100070010	BURIEN	WA		09/01/2021		7,833	0	0	0	0	0	0	7,833	7,833	0	0	0
100070013	DELANO	CA		09/01/2021		2,242	0	0	0	0	0	0	2,242	2,242	0	0	0
100070018	RINGWOOD	NJ		09/01/2021		1,537	0	0	0	0	0	0	1,537	1,537	0	0	0
100070030	ANDREWS	TX		09/01/2021		4,869	0	0	0	0	0	0	4,869	4,869	0	0	0
100070034	LONG BRANCH	NJ		09/01/2021		6,654	0	0	0	0	0	0	6,654	6,654	0	0	0
100070035	LARGO	FL		09/01/2021		5,288	0	0	0	0	0	0	5,288	5,288	0	0	0
100070036	RIO RICO	AZ		09/01/2021		2,218	0	0	0	0	0	0	2,218	2,218	0	0	0
100070037	SNELLVILLE	GA		09/01/2021		3,989	0	0	0	0	0	0	3,989	3,989	0	0	0
100070040	BULLS GAP	TN		09/01/2021		2,458	0	0	0	0	0	0	2,458	2,458	0	0	0
100044357	BROWNSTOWN	MI		11/19/2020		4,653	0	0	0	0	0	0	4,653	4,653	0	0	0
100044360	SPRINGFIELD	OH		11/19/2020		2,946	0	0	0	0	0	0	2,946	2,946	0	0	0
100044362	MIAMI	FL		11/19/2020		3,283	0	0	0	0	0	0	3,283	3,283	0	0	0
100044363	MAGNA	UT		11/19/2020		7,793	0	0	0	0	0	0	7,793	7,793	0	0	0
100044365	SAN JUAN	TX		11/19/2020		3,091	0	0	0	0	0	0	3,091	3,091	0	0	0
100044369	CINCINNATI	OH		11/19/2020		3,276	0	0	0	0	0	0	3,276	3,276	0	0	0
100044373	DALLAS	TX		11/19/2020		1,881	0	0	0	0	0	0	1,881	1,881	0	0	0
100044376	MARYSVILLE	WA		11/19/2020		9,550	0	0	0	0	0	0	9,550	9,550	0	0	0
100044380	HOUSTON	TX		11/19/2020		410	0	0	0	0	0	0	410	410	0	0	0
100044383	HIGHLAND LAKES	NJ		11/19/2020		2,316	0	0	0	0	0	0	2,316	2,316	0	0	0
100044388	YUBA CITY	CA		11/19/2020		2,657	0	0	0	0	0	0	2,657	2,657	0	0	0
100044391	NEW CITY	NY		11/19/2020		3,277	0	0	0	0	0	0	3,277	3,277	0	0	0
100044392	KENT	WA		11/19/2020		3,944	0	0	0	0	0	0	3,944	3,944	0	0	0
100044394	CORAL SPRINGS	FL		11/19/2020		3,559	0	0	0	0	0	0	3,559	3,559	0	0	0
100044399	MARIETTA	GA		11/19/2020		2,940	0	0	0	0	0	0	2,940	2,940	0	0	0
100044404	LITTLE ROCK	AR		11/19/2020		2,827	0	0	0	0	0	0	2,827	2,827	0	0	0
100044466	FORT WORTH	TX		11/19/2020		4,050	0	0	0	0	0	0	4,050	4,050	0	0	0
100044470	OAKLAND	NJ		11/19/2020		4,474	0	0	0	0	0	0	4,474	4,474	0	0	0
100044471	FORT PAYNE	AL		11/19/2020		5,305	0	0	0	0	0	0	5,305	5,305	0	0	0
100044473	SAINT LOUIS	MO		11/19/2020		2,397	0	0	0	0	0	0	2,397	2,397	0	0	0
100044477	LONG BEACH	CA		11/19/2020		5,861	0	0	0	0	0	0	5,861	5,861	0	0	0
100044478	SOUTH SETAUKET	NY		11/19/2020		6,131	0	0	0	0	0	0	6,131	6,131	0	0	0
100044479	VAN NUYS AREA	CA		11/19/2020		3,733	0	0	0	0	0	0	3,733	3,733	0	0	0
100044480	SAN ANTONIO	TX		11/19/2020		2,585	0	0	0	0	0	0	2,585	2,585	0	0	0
100044487	CYPRESS	TX		11/19/2020		4,222	0	0	0	0	0	0	4,222	4,222	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044489	PASADENA	CA		11/19/2020		9,087	0	0	0	0	0	0	9,087	9,087	0	0	0
100044494	SAINT ALBANS	NY		11/19/2020		15,505	0	0	0	0	0	0	15,505	15,505	0	0	0
100044497	BLUE SPRINGS	MO		11/19/2020		5,208	0	0	0	0	0	0	5,208	5,208	0	0	0
100044505	FORT WORTH	TX		11/19/2020		1,384	0	0	0	0	0	0	1,384	1,384	0	0	0
100044507	ST CLOUD	FL		11/19/2020		5,008	0	0	0	0	0	0	5,008	5,008	0	0	0
100044509	FREMONT	CA		11/19/2020		20,234	0	0	0	0	0	0	20,234	20,234	0	0	0
100044510	SANTA ROSA	CA		11/19/2020		10,594	0	0	0	0	0	0	10,594	10,594	0	0	0
100044516	SHOAL CREEK	AL		11/19/2020		4,817	0	0	0	0	0	0	4,817	4,817	0	0	0
100044518	SAN DIEGO	CA		11/19/2020		4,926	0	0	0	0	0	0	4,926	4,926	0	0	0
100044645	COTTONWOOD	CA		11/19/2020		5,617	0	0	0	0	0	0	5,617	5,617	0	0	0
100044646	CIRCLE PINES	MN		11/19/2020		7,832	0	0	0	0	0	0	7,832	7,832	0	0	0
100044647	SANTA MARIA	CA		11/19/2020		4,022	0	0	0	0	0	0	4,022	4,022	0	0	0
100044650	SAN JOSE	CA		11/19/2020		13,361	0	0	0	0	0	0	13,361	13,361	0	0	0
100044651	RIALTO	CA		11/19/2020		6,430	0	0	0	0	0	0	6,430	6,430	0	0	0
100044652	BEND	OR		11/19/2020		2,898	0	0	0	0	0	0	2,898	2,898	0	0	0
100044654	HAWTHORN WOODS	IL		11/19/2020		15,338	0	0	0	0	0	0	15,338	15,338	0	0	0
100044655	POWAY	CA		11/19/2020		30,218	0	0	0	0	0	0	30,218	30,218	0	0	0
100044656	GLENDALE	AZ		11/19/2020		8,370	0	0	0	0	0	0	8,370	8,370	0	0	0
100044664	OKLAHOMA CITY	OK		11/19/2020		1,372	0	0	0	0	0	0	1,372	1,372	0	0	0
100044665	COOPER CITY	FL		11/19/2020		2,143	0	0	0	0	0	0	2,143	2,143	0	0	0
100044668	WOODBRIDGE	VA		11/19/2020		14,285	0	0	0	0	0	0	14,285	14,285	0	0	0
100044669	COLUMBUS	OH		11/19/2020		1,174	0	0	0	0	0	0	1,174	1,174	0	0	0
100044673	LAS VEGAS	NV		11/19/2020		3,684	0	0	0	0	0	0	3,684	3,684	0	0	0
100044676	PROSPECT HEIGHTS	IL		11/19/2020		7,027	0	0	0	0	0	0	7,027	7,027	0	0	0
100044678	BRIDGEWATER	NJ		11/19/2020		2,936	0	0	0	0	0	0	2,936	2,936	0	0	0
100044681	RANDOLPH T/O RANDOLPH	NJ		11/19/2020		3,735	0	0	0	0	0	0	3,735	3,735	0	0	0
100044682	MIAMI	FL		11/19/2020		3,193	0	0	0	0	0	0	3,193	3,193	0	0	0
100044683	LAKELAND	FL		11/19/2020		4,682	0	0	0	0	0	0	4,682	4,682	0	0	0
100044688	GREEN COVE SPRINGS	FL		11/19/2020		4,819	0	0	0	0	0	0	4,819	4,819	0	0	0
100044689	ORRVILLE	OH		11/19/2020		2,864	0	0	0	0	0	0	2,864	2,864	0	0	0
100044692	MIAMI	FL		11/19/2020		2,821	0	0	0	0	0	0	2,821	2,821	0	0	0
100044805	TRUSSVILLE	AL		11/19/2020		2,825	0	0	0	0	0	0	2,825	2,825	0	0	0
100044806	TOPEKA	KS		11/19/2020		2,829	0	0	0	0	0	0	2,829	2,829	0	0	0
100044809	COLUMBIA	MO		11/19/2020		2,498	0	0	0	0	0	0	2,498	2,498	0	0	0
100044811	CARMEL	NY		11/19/2020		5,558	0	0	0	0	0	0	5,558	5,558	0	0	0
100044812	DELTONA	FL		11/19/2020		2,739	0	0	0	0	0	0	2,739	2,739	0	0	0
100044814	NORTH HIGHLANDS	CA		11/19/2020		2,594	0	0	0	0	0	0	2,594	2,594	0	0	0
100044819	EL PASO	TX		11/19/2020		2,627	0	0	0	0	0	0	2,627	2,627	0	0	0
100044831	CORONA	CA		11/19/2020		4,833	0	0	0	0	0	0	4,833	4,833	0	0	0
100044832	KENOSHA	WI		11/19/2020		2,991	0	0	0	0	0	0	2,991	2,991	0	0	0
100044833	DAPHNE	AL		11/19/2020		1,921	0	0	0	0	0	0	1,921	1,921	0	0	0
100044834	NOVI	MI		11/19/2020		6,854	0	0	0	0	0	0	6,854	6,854	0	0	0
100044835	FORT LAUDERDALE	FL		11/19/2020		8,049	0	0	0	0	0	0	8,049	8,049	0	0	0
100044836	KANSAS CITY	MO		11/19/2020		1,490	0	0	0	0	0	0	1,490	1,490	0	0	0
100044841	PHOENIX	AZ		11/19/2020		2,161	0	0	0	0	0	0	2,161	2,161	0	0	0
100044845	MIAMI	FL		11/19/2020		3,304	0	0	0	0	0	0	3,304	3,304	0	0	0
100044850	LEEDS	AL		11/19/2020		7,782	0	0	0	0	0	0	7,782	7,782	0	0	0
100044854	HAYWARD	CA		11/19/2020		3,608	0	0	0	0	0	0	3,608	3,608	0	0	0
100044855	MIDDLESEX	NC		11/19/2020		4,974	0	0	0	0	0	0	4,974	4,974	0	0	0
100044859	PARLIER	CA		11/19/2020		1,294	0	0	0	0	0	0	1,294	1,294	0	0	0
100044860	BROOKLYN	NY		11/19/2020		5,347	0	0	0	0	0	0	5,347	5,347	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044862	SARATOGA SPRINGS	NY		11/19/2020		2,672	0	0	0	0	0	0	2,672	2,672	0	0	0
100045042	FARMINGTON HILLS	MI		11/19/2020		2,440	0	0	0	0	0	0	2,440	2,440	0	0	0
100045043	HOUSTON	TX		11/19/2020		1,409	0	0	0	0	0	0	1,409	1,409	0	0	0
100045044	HARVEY	LA		11/19/2020		1,502	0	0	0	0	0	0	1,502	1,502	0	0	0
100045046	LOUISVILLE	KY		11/19/2020		5,895	0	0	0	0	0	0	5,895	5,895	0	0	0
100045048	RANDALLSTOWN	MD		11/19/2020		4,575	0	0	0	0	0	0	4,575	4,575	0	0	0
100045054	SANFORD	NC		11/19/2020		4,717	0	0	0	0	0	0	4,717	4,717	0	0	0
100045057	GOSHEN	IN		11/19/2020		2,805	0	0	0	0	0	0	2,805	2,805	0	0	0
100045058	OAK LEAF	TX		11/19/2020		1,595	0	0	0	0	0	0	1,595	1,595	0	0	0
100045059	REEDLEY	CA		11/19/2020		6,356	0	0	0	0	0	0	6,356	6,356	0	0	0
100045060	LAKE ELSINORE	CA		11/19/2020		12,134	0	0	0	0	0	0	12,134	12,134	0	0	0
100045064	STATEN ISLAND	NY		11/19/2020		10,326	0	0	0	0	0	0	10,326	10,326	0	0	0
100045066	WHITE PLAINS	NY		11/19/2020		4,368	0	0	0	0	0	0	4,368	4,368	0	0	0
100045067	MILWAUKEE	WI		11/19/2020		2,310	0	0	0	0	0	0	2,310	2,310	0	0	0
100045068	DULUTH	GA		11/19/2020		8,836	0	0	0	0	0	0	8,836	8,836	0	0	0
100045071	WOODSTOCK	GA		11/19/2020		5,734	0	0	0	0	0	0	5,734	5,734	0	0	0
100045072	HOLLYWOOD	FL		11/19/2020		2,514	0	0	0	0	0	0	2,514	2,514	0	0	0
100045073	TUCKER	GA		11/19/2020		4,384	0	0	0	0	0	0	4,384	4,384	0	0	0
100045075	STEVENS POINT	WI		11/19/2020		2,289	0	0	0	0	0	0	2,289	2,289	0	0	0
100045078	CHULA VISTA	CA		11/19/2020		18,152	0	0	0	0	0	0	18,152	18,152	0	0	0
100045079	CRAIG	CO		11/19/2020		2,732	0	0	0	0	0	0	2,732	2,732	0	0	0
100045090	ORLAND PARK	IL		11/19/2020		3,099	0	0	0	0	0	0	3,099	3,099	0	0	0
100045092	YUMA	AZ		11/19/2020		14,974	0	0	0	0	0	0	14,974	14,974	0	0	0
100045099	PALM BEACH GARDENS	FL		11/19/2020		1,426	0	0	0	0	0	0	1,426	1,426	0	0	0
100045223	LINCOLN	NE		11/25/2020		6,109	0	0	0	0	0	0	6,109	6,109	0	0	0
100045228	MARSHALLTOWN	IA		11/25/2020		722	0	0	0	0	0	0	722	722	0	0	0
100045232	WAUCHULA	FL		11/25/2020		2,087	0	0	0	0	0	0	2,087	2,087	0	0	0
100045234	BERWYN	IL		11/25/2020		2,158	0	0	0	0	0	0	2,158	2,158	0	0	0
100045238	VICTORIA	TX		11/25/2020		198	0	0	0	0	0	0	198	198	0	0	0
100045239	JACKSONVILLE	FL		11/25/2020		3,921	0	0	0	0	0	0	3,921	3,921	0	0	0
100045241	HICKORY	PA		11/25/2020		1,553	0	0	0	0	0	0	1,553	1,553	0	0	0
100045247	LANCASTER	PA		11/25/2020		6,448	0	0	0	0	0	0	6,448	6,448	0	0	0
100045248	PHOENIX	AZ		11/25/2020		963	0	0	0	0	0	0	963	963	0	0	0
100045251	SURPRISE	AZ		11/25/2020		5,120	0	0	0	0	0	0	5,120	5,120	0	0	0
100045254	CLINTON	IA		11/25/2020		872	0	0	0	0	0	0	872	872	0	0	0
100045255	STANHOPE	NJ		11/25/2020		3,727	0	0	0	0	0	0	3,727	3,727	0	0	0
100045257	PARRISH	FL		11/25/2020		4,627	0	0	0	0	0	0	4,627	4,627	0	0	0
100045258	DETROIT	MI		11/25/2020		2,652	0	0	0	0	0	0	2,652	2,652	0	0	0
100045260	KITTANNING	PA		11/25/2020		2,365	0	0	0	0	0	0	2,365	2,365	0	0	0
100045261	SPARTANBURG	SC		11/25/2020		7,964	0	0	0	0	0	0	7,964	7,964	0	0	0
100045269	ORLANDO	FL		11/25/2020		1,662	0	0	0	0	0	0	1,662	1,662	0	0	0
100045270	BLUE RIDGE	GA		11/25/2020		3,566	0	0	0	0	0	0	3,566	3,566	0	0	0
100045273	NEW CASTLE	PA		11/25/2020		2,692	0	0	0	0	0	0	2,692	2,692	0	0	0
100045274	CHICAGO	IL		11/25/2020		4,255	0	0	0	0	0	0	4,255	4,255	0	0	0
100045277	ARCHER	FL		11/25/2020		744	0	0	0	0	0	0	744	744	0	0	0
100045393	LOS ALAMITOS	CA		11/25/2020		16,551	0	0	0	0	0	0	16,551	16,551	0	0	0
100045396	LONG ISLAND CITY	NY		11/25/2020		16,467	0	0	0	0	0	0	16,467	16,467	0	0	0
100045406	GREENVILLE	TX		11/25/2020		3,630	0	0	0	0	0	0	3,630	3,630	0	0	0
100045407	HARVEY	LA		11/25/2020		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100045409	ARDMORE	OK		11/25/2020		4,026	0	0	0	0	0	0	4,026	4,026	0	0	0
100045410	CASSELBERRY	FL		11/25/2020		2,046	0	0	0	0	0	0	2,046	2,046	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045413	MOUNT AIRY	NC		11/25/2020		1,202	0	0	0	0	0	0	1,202	1,202	0	0	0
100045415	JOHNSON CITY	NY		11/25/2020		3,471	0	0	0	0	0	0	3,471	3,471	0	0	0
100045417	MCALLEN	TX		11/25/2020		7,792	0	0	0	0	0	0	7,792	7,792	0	0	0
100045419	HOYT	KS		11/25/2020		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100045420	LOS ANGELES	CA		11/25/2020		5,668	0	0	0	0	0	0	5,668	5,668	0	0	0
100045423	KAHULUI	HI		11/25/2020		3,585	0	0	0	0	0	0	3,585	3,585	0	0	0
100045425	TWENTYNINE PALMS	CA		11/25/2020		3,364	0	0	0	0	0	0	3,364	3,364	0	0	0
100045426	BATON ROUGE	LA		11/25/2020		3,030	0	0	0	0	0	0	3,030	3,030	0	0	0
100045435	HARRISBURG	PA		11/25/2020		6,463	0	0	0	0	0	0	6,463	6,463	0	0	0
100045436	MALDEN	MA		11/25/2020		4,785	0	0	0	0	0	0	4,785	4,785	0	0	0
100045445	GREENSBORO	NC		11/25/2020		2,751	0	0	0	0	0	0	2,751	2,751	0	0	0
100045448	OXFORD	MA		11/25/2020		6,662	0	0	0	0	0	0	6,662	6,662	0	0	0
100045449	BIRDSBORO	PA		11/25/2020		1,614	0	0	0	0	0	0	1,614	1,614	0	0	0
100045450	MOUNT RAINIER	MD		11/25/2020		4,682	0	0	0	0	0	0	4,682	4,682	0	0	0
100045453	ORANGEBURG	SC		11/25/2020		1,786	0	0	0	0	0	0	1,786	1,786	0	0	0
100044414	PETERSBURG	TN		11/19/2020		2,384	0	0	0	0	0	0	2,384	2,384	0	0	0
100044419	NEW ORLEANS	LA		11/19/2020		3,924	0	0	0	0	0	0	3,924	3,924	0	0	0
100044422	FAYETTEVILLE	GA		11/19/2020		1,826	0	0	0	0	0	0	1,826	1,826	0	0	0
100044423	SAN FRANCISCO	CA		11/19/2020		7,918	0	0	0	0	0	0	7,918	7,918	0	0	0
100044424	JACKSONVILLE	FL		11/19/2020		3,231	0	0	0	0	0	0	3,231	3,231	0	0	0
100044425	CHULA VISTA	CA		11/19/2020		4,146	0	0	0	0	0	0	4,146	4,146	0	0	0
100044428	SAHUARITA	AZ		11/19/2020		1,452	0	0	0	0	0	0	1,452	1,452	0	0	0
100044434	MIAMI	FL		11/19/2020		2,411	0	0	0	0	0	0	2,411	2,411	0	0	0
100044435	COVINA	CA		11/19/2020		13,113	0	0	0	0	0	0	13,113	13,113	0	0	0
100044440	OXNARD	CA		11/19/2020		5,620	0	0	0	0	0	0	5,620	5,620	0	0	0
100044441	READING	PA		11/19/2020		4,473	0	0	0	0	0	0	4,473	4,473	0	0	0
100044443	STOCKTON	CA		11/19/2020		5,013	0	0	0	0	0	0	5,013	5,013	0	0	0
100044444	OCOEE	FL		11/19/2020		5,662	0	0	0	0	0	0	5,662	5,662	0	0	0
100044446	FREMONT	WI		11/19/2020		6,882	0	0	0	0	0	0	6,882	6,882	0	0	0
100044451	LOS ANGELES	CA		11/19/2020		108,930	0	0	0	0	0	0	108,930	108,930	0	0	0
100044453	CHICAGO	IL		11/19/2020		1,355	0	0	0	0	0	0	1,355	1,355	0	0	0
100044457	LYNN	MA		11/19/2020		8,890	0	0	0	0	0	0	8,890	8,890	0	0	0
100044462	ORLANDO	FL		11/19/2020		1,887	0	0	0	0	0	0	1,887	1,887	0	0	0
100044463	STATEN ISLAND	NY		11/19/2020		18,953	0	0	0	0	0	0	18,953	18,953	0	0	0
100044580	LATHROP	CA		11/19/2020		2,792	0	0	0	0	0	0	2,792	2,792	0	0	0
100044584	ANTIOCH	TN		11/19/2020		7,554	0	0	0	0	0	0	7,554	7,554	0	0	0
100044586	SAN JOSE	CA		11/19/2020		12,708	0	0	0	0	0	0	12,708	12,708	0	0	0
100044587	NORRISTOWN	PA		11/19/2020		3,139	0	0	0	0	0	0	3,139	3,139	0	0	0
100044588	SALINAS	CA		11/19/2020		6,039	0	0	0	0	0	0	6,039	6,039	0	0	0
100044589	NORTHVALE	NJ		11/19/2020		10,960	0	0	0	0	0	0	10,960	10,960	0	0	0
100044593	POLAND	IN		11/19/2020		2,000	0	0	0	0	0	0	2,000	2,000	0	0	0
100044600	ONTARIO	CA		11/19/2020		4,728	0	0	0	0	0	0	4,728	4,728	0	0	0
100044602	CARSON	CA		11/19/2020		5,823	0	0	0	0	0	0	5,823	5,823	0	0	0
100044609	SAN MARCOS	CA		11/19/2020		6,788	0	0	0	0	0	0	6,788	6,788	0	0	0
100044614	BALTIMORE	MD		11/19/2020		1,290	0	0	0	0	0	0	1,290	1,290	0	0	0
100044617	DIAMOND BAR	CA		11/19/2020		6,734	0	0	0	0	0	0	6,734	6,734	0	0	0
100044622	LOS BANOS	CA		11/19/2020		6,225	0	0	0	0	0	0	6,225	6,225	0	0	0
100044624	SAN DIEGO	CA		11/19/2020		3,686	0	0	0	0	0	0	3,686	3,686	0	0	0
100044626	MISSION VIEJO	CA		11/19/2020		7,447	0	0	0	0	0	0	7,447	7,447	0	0	0
100044627	MONCKS CORNER	SC		11/19/2020		1,689	0	0	0	0	0	0	1,689	1,689	0	0	0
100044629	PACOIMA	CA		11/19/2020		4,869	0	0	0	0	0	0	4,869	4,869	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044632	HIGH POINT	NC		11/19/2020		3,532	0	0	0	0	0	0	3,532	3,532	0	0	0
100044750	RANCHO CUCAMONGA	CA		11/19/2020		545	0	0	0	0	0	0	545	545	0	0	0
100044757	HOMESTEAD	FL		11/19/2020		2,769	0	0	0	0	0	0	2,769	2,769	0	0	0
100044759	CITRUS SPRINGS	FL		11/19/2020		606	0	0	0	0	0	0	606	606	0	0	0
100044767	LOS ANGELES	CA		11/19/2020		5,801	0	0	0	0	0	0	5,801	5,801	0	0	0
100044769	SOUTH LAKE TAHOE	CA		11/19/2020		21,034	0	0	0	0	0	0	21,034	21,034	0	0	0
100044773	EAST ALTON	IL		11/19/2020		1,375	0	0	0	0	0	0	1,375	1,375	0	0	0
100044776	KANSAS CITY	MO		11/19/2020		941	0	0	0	0	0	0	941	941	0	0	0
100044779	PASADENA	MD		11/19/2020		2,599	0	0	0	0	0	0	2,599	2,599	0	0	0
100044780	LAWRENCEVILLE	VA		11/19/2020		944	0	0	0	0	0	0	944	944	0	0	0
100044781	RIVERDALE	MD		11/19/2020		4,343	0	0	0	0	0	0	4,343	4,343	0	0	0
100044786	CARTERET	NJ		11/19/2020		4,407	0	0	0	0	0	0	4,407	4,407	0	0	0
100044787	DEPTFORD	NJ		11/19/2020		2,264	0	0	0	0	0	0	2,264	2,264	0	0	0
100044788	GREENSBORO	NC		11/19/2020		1,214	0	0	0	0	0	0	1,214	1,214	0	0	0
100044791	IRVINGTON	NJ		11/19/2020		1,820	0	0	0	0	0	0	1,820	1,820	0	0	0
100044793	ORMOND BEACH	FL		11/19/2020		576	0	0	0	0	0	0	576	576	0	0	0
100044797	BELLEVILLE	NJ		11/19/2020		102	0	0	0	0	0	0	102	102	0	0	0
100044929	SAINT LOUIS	MO		11/19/2020		4,210	0	0	0	0	0	0	4,210	4,210	0	0	0
100044933	DESOTO	TX		11/19/2020		10,021	0	0	0	0	0	0	10,021	10,021	0	0	0
100044934	WAUKEE	IA		11/19/2020		5,508	0	0	0	0	0	0	5,508	5,508	0	0	0
100044935	RIVERDALE	GA		11/19/2020		2,312	0	0	0	0	0	0	2,312	2,312	0	0	0
100044940	GEISMAR	LA		11/19/2020		5,997	0	0	0	0	0	0	5,997	5,997	0	0	0
100044946	LITHONIA	GA		11/19/2020		718	0	0	0	0	0	0	718	718	0	0	0
100044949	SCHAUMBURG	IL		11/19/2020		3,524	0	0	0	0	0	0	3,524	3,524	0	0	0
100044951	HOLLYWOOD	FL		11/19/2020		2,881	0	0	0	0	0	0	2,881	2,881	0	0	0
100044952	OKLAHOMA CITY	OK		11/19/2020		3,687	0	0	0	0	0	0	3,687	3,687	0	0	0
100044955	KENNESAW	GA		11/19/2020		4,713	0	0	0	0	0	0	4,713	4,713	0	0	0
100044960	SILER CITY	NC		11/19/2020		3,714	0	0	0	0	0	0	3,714	3,714	0	0	0
100044962	LANCASTER	TX		11/19/2020		2,775	0	0	0	0	0	0	2,775	2,775	0	0	0
100044972	BALTIMORE	MD		11/19/2020		8,443	0	0	0	0	0	0	8,443	8,443	0	0	0
100044973	NATIONAL CITY	CA		11/19/2020		12,657	0	0	0	0	0	0	12,657	12,657	0	0	0
100044974	MIAMI	FL		11/19/2020		3,489	0	0	0	0	0	0	3,489	3,489	0	0	0
100044975	JANESVILLE	WI		11/19/2020		3,804	0	0	0	0	0	0	3,804	3,804	0	0	0
100044976	FLAT ROCK	MI		11/19/2020		180	0	0	0	0	0	0	180	180	0	0	0
100044980	GREENFIELD	IN		11/19/2020		2,705	0	0	0	0	0	0	2,705	2,705	0	0	0
100044982	JOELTON	TN		11/19/2020		1,596	0	0	0	0	0	0	1,596	1,596	0	0	0
100044984	TULARE	CA		11/19/2020		6,030	0	0	0	0	0	0	6,030	6,030	0	0	0
100044985	MIAMI	FL		11/19/2020		1,983	0	0	0	0	0	0	1,983	1,983	0	0	0
100045169	JACKSONVILLE	FL		11/25/2020		11,456	0	0	0	0	0	0	11,456	11,456	0	0	0
100045174	CALUMET CITY	IL		11/25/2020		1,731	0	0	0	0	0	0	1,731	1,731	0	0	0
100045177	PHILADELPHIA	PA		11/25/2020		823	0	0	0	0	0	0	823	823	0	0	0
100045178	WASHINGTON	DC		11/25/2020		8,229	0	0	0	0	0	0	8,229	8,229	0	0	0
100045188	GRETHEL	KY		11/25/2020		804	0	0	0	0	0	0	804	804	0	0	0
100045190	CHARLOTTE	NC		11/25/2020		1,976	0	0	0	0	0	0	1,976	1,976	0	0	0
100045192	AKRON	OH		11/25/2020		543	0	0	0	0	0	0	543	543	0	0	0
100045194	GWYNN OAK	MD		11/25/2020		1,884	0	0	0	0	0	0	1,884	1,884	0	0	0
100045196	OTTUMWA	IA		11/25/2020		1,312	0	0	0	0	0	0	1,312	1,312	0	0	0
100045197	NEW CASTLE	DE		11/25/2020		3,020	0	0	0	0	0	0	3,020	3,020	0	0	0
100045199	CHESTERTOWN	NY		11/25/2020		2,805	0	0	0	0	0	0	2,805	2,805	0	0	0
100045200	MORGANTON	NC		11/25/2020		6,314	0	0	0	0	0	0	6,314	6,314	0	0	0
100045201	PENNS GROVE	NJ		11/25/2020		1,513	0	0	0	0	0	0	1,513	1,513	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045202	SAINT LOUIS	MO		11/25/2020		5,040	0	0	0	0	0	0	5,040	5,040	0	0	0
100045211	BESSEMER	AL		11/25/2020		1,231	0	0	0	0	0	0	1,231	1,231	0	0	0
100045216	EL CAJON	CA		11/25/2020		3,673	0	0	0	0	0	0	3,673	3,673	0	0	0
100045218	BEECH CREEK	PA		11/25/2020		287	0	0	0	0	0	0	287	287	0	0	0
100045219	ORLANDO	FL		11/25/2020		3,774	0	0	0	0	0	0	3,774	3,774	0	0	0
100045335	WINLOCK	WA		11/25/2020		690	0	0	0	0	0	0	690	690	0	0	0
100045346	COLLIERVILLE	TN		11/25/2020		3,048	0	0	0	0	0	0	3,048	3,048	0	0	0
100045348	CHATSWORTH	GA		11/25/2020		2,576	0	0	0	0	0	0	2,576	2,576	0	0	0
100045352	MYRTLE BEACH	SC		11/25/2020		2,647	0	0	0	0	0	0	2,647	2,647	0	0	0
100045353	HOUMA	LA		11/25/2020		3,943	0	0	0	0	0	0	3,943	3,943	0	0	0
100045354	ROMULUS	MI		11/25/2020		5,821	0	0	0	0	0	0	5,821	5,821	0	0	0
100045355	ALEXANDRIA	VA		11/25/2020		3,385	0	0	0	0	0	0	3,385	3,385	0	0	0
100045357	KINGSPORT	TN		11/25/2020		7,788	0	0	0	0	0	0	7,788	7,788	0	0	0
100045361	PROVO	UT		11/25/2020		1,790	0	0	0	0	0	0	1,790	1,790	0	0	0
100045364	WINSTON SALEM	NC		11/25/2020		1,936	0	0	0	0	0	0	1,936	1,936	0	0	0
100045374	LOS ANGELES	CA		11/25/2020		8,208	0	0	0	0	0	0	8,208	8,208	0	0	0
100045387	JACKSONVILLE	FL		11/25/2020		495	0	0	0	0	0	0	495	495	0	0	0
100045388	RICHMOND	CA		11/25/2020		5,804	0	0	0	0	0	0	5,804	5,804	0	0	0
100044525	SOUTH SAN FRANCISCO	CA		11/19/2020		35,688	0	0	0	0	0	0	35,688	35,688	0	0	0
100044529	MOORESTOWN	NJ		11/19/2020		15,961	0	0	0	0	0	0	15,961	15,961	0	0	0
100044536	SAN JOSE	CA		11/19/2020		6,463	0	0	0	0	0	0	6,463	6,463	0	0	0
100044538	WAKEFIELD	MA		11/19/2020		14,079	0	0	0	0	0	0	14,079	14,079	0	0	0
100044539	SAN JOSE	CA		11/19/2020		8,014	0	0	0	0	0	0	8,014	8,014	0	0	0
100044542	SOUTH SAN FRANCISCO	CA		11/19/2020		11,964	0	0	0	0	0	0	11,964	11,964	0	0	0
100044551	SAN LEANDRO	CA		11/19/2020		8,048	0	0	0	0	0	0	8,048	8,048	0	0	0
100044554	ANTIOCH	CA		11/19/2020		5,033	0	0	0	0	0	0	5,033	5,033	0	0	0
100044555	CARSON	CA		11/19/2020		5,867	0	0	0	0	0	0	5,867	5,867	0	0	0
100044557	UPPER MARLBORO	MD		11/19/2020		4,404	0	0	0	0	0	0	4,404	4,404	0	0	0
100044559	SAN FRANCISCO	CA		11/19/2020		11,404	0	0	0	0	0	0	11,404	11,404	0	0	0
100044563	FREMONT	CA		11/19/2020		8,717	0	0	0	0	0	0	8,717	8,717	0	0	0
100044567	SEATTLE	WA		11/19/2020		3,680	0	0	0	0	0	0	3,680	3,680	0	0	0
100044570	LEVITTOWN	PA		11/19/2020		1,727	0	0	0	0	0	0	1,727	1,727	0	0	0
100044571	ELK GROVE	CA		11/19/2020		3,414	0	0	0	0	0	0	3,414	3,414	0	0	0
100044573	PITTSBURG	CA		11/19/2020		5,540	0	0	0	0	0	0	5,540	5,540	0	0	0
100044574	BOROUGH OF FAIR LAWN	NJ		11/19/2020		3,853	0	0	0	0	0	0	3,853	3,853	0	0	0
100044575	DANVILLE	CA		11/19/2020		14,627	0	0	0	0	0	0	14,627	14,627	0	0	0
100044577	TEWKSBURY	MA		11/19/2020		5,505	0	0	0	0	0	0	5,505	5,505	0	0	0
100044578	BROOKLYN	NY		11/19/2020		8,305	0	0	0	0	0	0	8,305	8,305	0	0	0
100044694	WEST ORANGE	NJ		11/19/2020		2,141	0	0	0	0	0	0	2,141	2,141	0	0	0
100044695	ELMHURST	IL		11/19/2020		6,454	0	0	0	0	0	0	6,454	6,454	0	0	0
100044697	CATHEDRAL CITY	CA		11/19/2020		6,000	0	0	0	0	0	0	6,000	6,000	0	0	0
100044700	FLORAL PARK	NY		11/19/2020		6,483	0	0	0	0	0	0	6,483	6,483	0	0	0
100044705	CHANDLER	AZ		11/19/2020		1,030	0	0	0	0	0	0	1,030	1,030	0	0	0
100044709	OAK PARK	IL		11/19/2020		2,004	0	0	0	0	0	0	2,004	2,004	0	0	0
100044711	WOODSTOCK	IL		11/19/2020		3,629	0	0	0	0	0	0	3,629	3,629	0	0	0
100044714	MERCED	CA		11/19/2020		2,856	0	0	0	0	0	0	2,856	2,856	0	0	0
100044715	SUN CITY	CA		11/19/2020		3,064	0	0	0	0	0	0	3,064	3,064	0	0	0
100044720	JAMAICA	NY		11/19/2020		4,960	0	0	0	0	0	0	4,960	4,960	0	0	0
100044722	NEW PHILADELPHIA	OH		11/19/2020		756	0	0	0	0	0	0	756	756	0	0	0
100044723	MUNHALL	PA		11/19/2020		391	0	0	0	0	0	0	391	391	0	0	0
100044732	CENTEREACH	NY		11/19/2020		4,771	0	0	0	0	0	0	4,771	4,771	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100044735	FORT WAYNE	IN		11/19/2020		741	0	0	0	0	0	0	741	741	0	0	0
100044738	DURHAM	NC		11/19/2020		1,782	0	0	0	0	0	0	1,782	1,782	0	0	0
100044740	CINCINNATI	OH		11/19/2020		7,884	0	0	0	0	0	0	7,884	7,884	0	0	0
100044741	NEW ROCHELLE	NY		11/19/2020		1,677	0	0	0	0	0	0	1,677	1,677	0	0	0
100044743	ROSELLE	NJ		11/19/2020		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100044744	LOS ANGELES	CA		11/19/2020		8,473	0	0	0	0	0	0	8,473	8,473	0	0	0
100044745	HEMET	CA		11/19/2020		3,321	0	0	0	0	0	0	3,321	3,321	0	0	0
100044746	JOHNS ISLAND	SC		11/19/2020		1,260	0	0	0	0	0	0	1,260	1,260	0	0	0
100044747	HOPEWELL JUNCTION	NY		11/19/2020		3,911	0	0	0	0	0	0	3,911	3,911	0	0	0
100044864	EASTON	PA		11/19/2020		2,120	0	0	0	0	0	0	2,120	2,120	0	0	0
100044865	LITHONIA	GA		11/19/2020		5,218	0	0	0	0	0	0	5,218	5,218	0	0	0
100044869	LODI	WI		11/19/2020		2,368	0	0	0	0	0	0	2,368	2,368	0	0	0
100044871	STATEN ISLAND	NY		11/19/2020		3,588	0	0	0	0	0	0	3,588	3,588	0	0	0
100044873	FOLEY	AL		11/19/2020		2,694	0	0	0	0	0	0	2,694	2,694	0	0	0
100044878	SHELTON	CT		11/19/2020		5,152	0	0	0	0	0	0	5,152	5,152	0	0	0
100044879	CLOVIS	CA		11/19/2020		3,212	0	0	0	0	0	0	3,212	3,212	0	0	0
100044882	PICO RIVERA	CA		11/19/2020		3,487	0	0	0	0	0	0	3,487	3,487	0	0	0
100044886	PARK ROW	TX		11/19/2020		4,101	0	0	0	0	0	0	4,101	4,101	0	0	0
100044893	OLATHE	KS		11/19/2020		1,824	0	0	0	0	0	0	1,824	1,824	0	0	0
100044894	JUPITER	FL		11/19/2020		1,862	0	0	0	0	0	0	1,862	1,862	0	0	0
100044895	HIXSON	TN		11/19/2020		1,211	0	0	0	0	0	0	1,211	1,211	0	0	0
100044897	DAYTON	OH		11/19/2020		14,650	0	0	0	0	0	0	14,650	14,650	0	0	0
100044898	OPA LOCKA	FL		11/19/2020		1,944	0	0	0	0	0	0	1,944	1,944	0	0	0
100044908	PELL CITY	AL		11/19/2020		4,477	0	0	0	0	0	0	4,477	4,477	0	0	0
100044910	ANTIOCH	IL		11/19/2020		9,871	0	0	0	0	0	0	9,871	9,871	0	0	0
100044913	LILBURN	GA		11/19/2020		11,811	0	0	0	0	0	0	11,811	11,811	0	0	0
100044914	LAUDERHILL	FL		11/19/2020		2,220	0	0	0	0	0	0	2,220	2,220	0	0	0
100044916	TRACY	CA		11/19/2020		13,707	0	0	0	0	0	0	13,707	13,707	0	0	0
100044917	WINTERSET	IA		11/19/2020		4,184	0	0	0	0	0	0	4,184	4,184	0	0	0
100044919	MONROE	NC		11/19/2020		1,583	0	0	0	0	0	0	1,583	1,583	0	0	0
100044924	GRANDVILLE	MI		11/19/2020		4,360	0	0	0	0	0	0	4,360	4,360	0	0	0
100045105	LAS VEGAS	NV		11/19/2020		2,137	0	0	0	0	0	0	2,137	2,137	0	0	0
100045108	MIDDLETON	ID		11/19/2020		1,924	0	0	0	0	0	0	1,924	1,924	0	0	0
100045110	SOUTHAMPTON	PA		11/19/2020		5,569	0	0	0	0	0	0	5,569	5,569	0	0	0
100045114	SAINT LOUIS	MO		11/19/2020		3,759	0	0	0	0	0	0	3,759	3,759	0	0	0
100045117	AKRON	OH		11/19/2020		1,329	0	0	0	0	0	0	1,329	1,329	0	0	0
100045119	TUCSON	AZ		11/25/2020		10,350	0	0	0	0	0	0	10,350	10,350	0	0	0
100045125	LINDEN	NC		11/25/2020		6,064	0	0	0	0	0	0	6,064	6,064	0	0	0
100045130	WATERTOWN	CT		11/25/2020		11,018	0	0	0	0	0	0	11,018	11,018	0	0	0
100045135	DAVENPORT	FL		11/25/2020		6,404	0	0	0	0	0	0	6,404	6,404	0	0	0
100045140	DISTRICT HEIGHTS	MD		11/25/2020		6,997	0	0	0	0	0	0	6,997	6,997	0	0	0
100045142	SPRING HILL	FL		11/25/2020		1,261	0	0	0	0	0	0	1,261	1,261	0	0	0
100045143	PHILADELPHIA	PA		11/25/2020		1,422	0	0	0	0	0	0	1,422	1,422	0	0	0
100045149	KANSAS CITY	MO		11/25/2020		2,121	0	0	0	0	0	0	2,121	2,121	0	0	0
100045150	LITTLE FALLS	NY		11/25/2020		595	0	0	0	0	0	0	595	595	0	0	0
100045153	ELM CITY	NC		11/25/2020		2,118	0	0	0	0	0	0	2,118	2,118	0	0	0
100045155	PINEY FLATS	TN		11/25/2020		209	0	0	0	0	0	0	209	209	0	0	0
100045157	BIRMINGHAM	AL		11/25/2020		3,065	0	0	0	0	0	0	3,065	3,065	0	0	0
100045160	WILMINGTON	DE		11/25/2020		10,811	0	0	0	0	0	0	10,811	10,811	0	0	0
100045162	CENTRALIA	IL		11/25/2020		3,035	0	0	0	0	0	0	3,035	3,035	0	0	0
100045163	HOLLIDAY	TX		11/25/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045164	TOLEDO	OH		11/25/2020		3,594	0	0	0	0	0	0	3,594	3,594	0	0	0
100045165	ROSSVILLE	GA		11/25/2020		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100045166	WILLINGBORO	NJ		11/25/2020		1,029	0	0	0	0	0	0	1,029	1,029	0	0	0
100045280	WARM SPRINGS	GA		11/25/2020		3,114	0	0	0	0	0	0	3,114	3,114	0	0	0
100045281	SAINT LOUIS	MO		11/25/2020		1,571	0	0	0	0	0	0	1,571	1,571	0	0	0
100045285	FLINT	MI		11/25/2020		932	0	0	0	0	0	0	932	932	0	0	0
100045286	SHARON	MA		11/25/2020		14,767	0	0	0	0	0	0	14,767	14,767	0	0	0
100045290	CHIEFLAND	FL		11/25/2020		353	0	0	0	0	0	0	353	353	0	0	0
100045291	MONUMENT	CO		11/25/2020		3,588	0	0	0	0	0	0	3,588	3,588	0	0	0
100045293	PHILADELPHIA	PA		11/25/2020		5,979	0	0	0	0	0	0	5,979	5,979	0	0	0
100045294	CHINQUAPIN	NC		11/25/2020		5,395	0	0	0	0	0	0	5,395	5,395	0	0	0
100045297	BATTLE GROUND	WA		11/25/2020		964	0	0	0	0	0	0	964	964	0	0	0
100045306	KEYPORT	NJ		11/25/2020		3,715	0	0	0	0	0	0	3,715	3,715	0	0	0
100045321	AKRON	OH		11/25/2020		832	0	0	0	0	0	0	832	832	0	0	0
100045323	BALTIMORE	MD		11/25/2020		2,369	0	0	0	0	0	0	2,369	2,369	0	0	0
100045326	SARANAC	NY		11/25/2020		5,429	0	0	0	0	0	0	5,429	5,429	0	0	0
100045327	MOUNT MORRIS	MI		11/25/2020		910	0	0	0	0	0	0	910	910	0	0	0
100045331	ELKHART	IN		11/25/2020		129	0	0	0	0	0	0	129	129	0	0	0
100045332	DETROIT	MI		11/25/2020		1,796	0	0	0	0	0	0	1,796	1,796	0	0	0
100045333	SPRINGFIELD	OH		11/25/2020		870	0	0	0	0	0	0	870	870	0	0	0
100045454	DUBLIN	GA		11/25/2020		3,594	0	0	0	0	0	0	3,594	3,594	0	0	0
100045455	BIRMINGHAM	AL		11/25/2020		1,195	0	0	0	0	0	0	1,195	1,195	0	0	0
100045457	AKRON	OH		11/25/2020		1,662	0	0	0	0	0	0	1,662	1,662	0	0	0
100045463	PHILADELPHIA	PA		11/25/2020		890	0	0	0	0	0	0	890	890	0	0	0
100045468	SEQUIM	WA		11/25/2020		4,234	0	0	0	0	0	0	4,234	4,234	0	0	0
100045472	BELLEVILLE	IL		11/25/2020		772	0	0	0	0	0	0	772	772	0	0	0
100045476	WILLINGBORO TOWNSHIP	NJ		11/25/2020		1,301	0	0	0	0	0	0	1,301	1,301	0	0	0
100045477	HOUSTON	TX		11/25/2020		3,452	0	0	0	0	0	0	3,452	3,452	0	0	0
100045480	MOUNT PROSPECT	IL		11/25/2020		2,630	0	0	0	0	0	0	2,630	2,630	0	0	0
100045484	BAYVILLE	NY		11/25/2020		5,839	0	0	0	0	0	0	5,839	5,839	0	0	0
100045488	WENTZVILLE	MO		11/25/2020		9,262	0	0	0	0	0	0	9,262	9,262	0	0	0
100045492	LAS VEGAS	NV		11/25/2020		3,334	0	0	0	0	0	0	3,334	3,334	0	0	0
100045495	SAN ANTONIO	TX		11/25/2020		2,242	0	0	0	0	0	0	2,242	2,242	0	0	0
100045496	HICKORY	NC		11/25/2020		1,981	0	0	0	0	0	0	1,981	1,981	0	0	0
100045499	YORK	PA		11/25/2020		1,603	0	0	0	0	0	0	1,603	1,603	0	0	0
100045501	PURCELLVILLE	VA		11/25/2020		8,574	0	0	0	0	0	0	8,574	8,574	0	0	0
100045505	CHICAGO	IL		11/25/2020		3,295	0	0	0	0	0	0	3,295	3,295	0	0	0
100045508	WOODRUFF	SC		11/25/2020		484	0	0	0	0	0	0	484	484	0	0	0
100045509	ST JOSEPH	MO		11/25/2020		795	0	0	0	0	0	0	795	795	0	0	0
100045510	GEORGETOWN	SC		11/25/2020		2,412	0	0	0	0	0	0	2,412	2,412	0	0	0
100045511	ATLANTA	GA		11/25/2020		1,428	0	0	0	0	0	0	1,428	1,428	0	0	0
100045636	MINNEAPOLIS	MN		11/25/2020		5,477	0	0	0	0	0	0	5,477	5,477	0	0	0
100045638	SHERIDAN	MI		11/25/2020		3,097	0	0	0	0	0	0	3,097	3,097	0	0	0
100045640	BROOMALL	PA		11/25/2020		3,778	0	0	0	0	0	0	3,778	3,778	0	0	0
100045644	CARLSTADT	NJ		11/25/2020		4,694	0	0	0	0	0	0	4,694	4,694	0	0	0
100045650	VISALIA	CA		11/25/2020		2,397	0	0	0	0	0	0	2,397	2,397	0	0	0
100045652	CALUMET CITY	IL		11/25/2020		5,575	0	0	0	0	0	0	5,575	5,575	0	0	0
100045657	SAINT LOUIS	MO		11/25/2020		5,534	0	0	0	0	0	0	5,534	5,534	0	0	0
100045662	CLAYTON	DE		11/25/2020		852	0	0	0	0	0	0	852	852	0	0	0
100045666	PERRY	GA		11/25/2020		676	0	0	0	0	0	0	676	676	0	0	0
100045673	DETROIT	MI		11/25/2020		555	0	0	0	0	0	0	555	555	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045674	CEDAR BLUFF	AL		11/25/2020		596	0	0	0	0	0	0	596	596	0	0	0
100045675	SPRING	TX		11/25/2020		5,808	0	0	0	0	0	0	5,808	5,808	0	0	0
100045679	OCEAN CITY	NJ		11/25/2020		2,999	0	0	0	0	0	0	2,999	2,999	0	0	0
100045680	CHICAGO	IL		11/25/2020		2,925	0	0	0	0	0	0	2,925	2,925	0	0	0
100045684	SAN JOSE	CA		11/25/2020		6,613	0	0	0	0	0	0	6,613	6,613	0	0	0
100045686	BUTLER	PA		11/25/2020		2,085	0	0	0	0	0	0	2,085	2,085	0	0	0
100045687	SOUTH JORDAN	UT		11/25/2020		10,360	0	0	0	0	0	0	10,360	10,360	0	0	0
100045691	HOBBS	NM		11/25/2020		790	0	0	0	0	0	0	790	790	0	0	0
100045853	ST. LOUIS	MO		11/25/2020		7,061	0	0	0	0	0	0	7,061	7,061	0	0	0
100045854	DERRY	NH		11/25/2020		2,223	0	0	0	0	0	0	2,223	2,223	0	0	0
100045856	WAYZATA	MN		11/25/2020		11,071	0	0	0	0	0	0	11,071	11,071	0	0	0
100045860	MAPLE HEIGHTS	OH		11/25/2020		2,301	0	0	0	0	0	0	2,301	2,301	0	0	0
100045861	PHILADELPHIA	PA		11/25/2020		6,245	0	0	0	0	0	0	6,245	6,245	0	0	0
100045863	OKC	OK		11/25/2020		1,330	0	0	0	0	0	0	1,330	1,330	0	0	0
100045864	SUMTER	SC		11/25/2020		3,409	0	0	0	0	0	0	3,409	3,409	0	0	0
100045866	PHILADELPHIA	PA		11/25/2020		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100045871	FONTANA	CA		11/25/2020		2,632	0	0	0	0	0	0	2,632	2,632	0	0	0
100045875	PENSACOLA	FL		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100045877	SAINT MATTHEWS	SC		11/25/2020		1,238	0	0	0	0	0	0	1,238	1,238	0	0	0
100045878	GREENVILLE	SC		11/25/2020		635	0	0	0	0	0	0	635	635	0	0	0
100045881	MONTICELLO	KY		11/25/2020		433	0	0	0	0	0	0	433	433	0	0	0
100045886	CHICAGO	IL		11/25/2020		9,953	0	0	0	0	0	0	9,953	9,953	0	0	0
100045891	ROSELLE	IL		11/25/2020		2,553	0	0	0	0	0	0	2,553	2,553	0	0	0
100045894	RALEIGH	NC		11/25/2020		2,612	0	0	0	0	0	0	2,612	2,612	0	0	0
100045895	PRYOR	OK		11/25/2020		1,258	0	0	0	0	0	0	1,258	1,258	0	0	0
100045897	TOLEDO	OH		11/25/2020		3,862	0	0	0	0	0	0	3,862	3,862	0	0	0
100045898	CINCINNATI	OH		11/25/2020		422	0	0	0	0	0	0	422	422	0	0	0
100045899	DANSVILLE	NY		11/25/2020		1,535	0	0	0	0	0	0	1,535	1,535	0	0	0
100045900	NEW LONDON	NC		11/25/2020		2,785	0	0	0	0	0	0	2,785	2,785	0	0	0
100045902	CHARLOTTE	TN		11/25/2020		2,785	0	0	0	0	0	0	2,785	2,785	0	0	0
100045573	BIRMINGHAM	AL		11/25/2020		8,892	0	0	0	0	0	0	8,892	8,892	0	0	0
100045574	ATWATER	OH		11/25/2020		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100045575	BLOOMSBURG	PA		11/25/2020		8,672	0	0	0	0	0	0	8,672	8,672	0	0	0
100045577	EL PASO	TX		11/25/2020		554	0	0	0	0	0	0	554	554	0	0	0
100045586	EAST ORANGE	NJ		11/25/2020		1,484	0	0	0	0	0	0	1,484	1,484	0	0	0
100045588	LANCASTER	SC		11/25/2020		911	0	0	0	0	0	0	911	911	0	0	0
100045594	CHELSEA	MA		11/25/2020		3,744	0	0	0	0	0	0	3,744	3,744	0	0	0
100045598	PLAINFIELD	CT		11/25/2020		1,862	0	0	0	0	0	0	1,862	1,862	0	0	0
100045599	WEST PALM BEACH	FL		11/25/2020		1,934	0	0	0	0	0	0	1,934	1,934	0	0	0
100045601	SCHUYLKILL HAVEN	PA		11/25/2020		672	0	0	0	0	0	0	672	672	0	0	0
100045606	HOUSTON	TX		11/25/2020		4,029	0	0	0	0	0	0	4,029	4,029	0	0	0
100045608	WELLINGTON	FL		11/25/2020		8,625	0	0	0	0	0	0	8,625	8,625	0	0	0
100045620	LOS ANGELES	CA		11/25/2020		3,805	0	0	0	0	0	0	3,805	3,805	0	0	0
100045622	PERRIS	CA		11/25/2020		2,471	0	0	0	0	0	0	2,471	2,471	0	0	0
100045629	DAWSON	GA		11/25/2020		690	0	0	0	0	0	0	690	690	0	0	0
100045630	STRATFORD	CT		11/25/2020		2,159	0	0	0	0	0	0	2,159	2,159	0	0	0
100045632	CARTERET	NJ		11/25/2020		4,722	0	0	0	0	0	0	4,722	4,722	0	0	0
100045799	BOCA RATON	FL		11/25/2020		3,486	0	0	0	0	0	0	3,486	3,486	0	0	0
100045804	LEWIS CENTER	OH		11/25/2020		857	0	0	0	0	0	0	857	857	0	0	0
100045805	EASTOVER	SC		11/25/2020		4,210	0	0	0	0	0	0	4,210	4,210	0	0	0
100045807	TAUNTON	MA		11/25/2020		2,142	0	0	0	0	0	0	2,142	2,142	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045810	CHICAGO	IL		11/25/2020		2,171	0	0	0	0	0	0	2,171	2,171	0	0	0
100045812	MONROE	NJ		11/25/2020		12,142	0	0	0	0	0	0	12,142	12,142	0	0	0
100045813	NOTASULGA	AL		11/25/2020		5,312	0	0	0	0	0	0	5,312	5,312	0	0	0
100045816	ATLANTA	GA		11/25/2020		949	0	0	0	0	0	0	949	949	0	0	0
100045819	SANDUSKY	OH		11/25/2020		905	0	0	0	0	0	0	905	905	0	0	0
100045821	MERRILLVILLE	IN		11/25/2020		3,072	0	0	0	0	0	0	3,072	3,072	0	0	0
100045823	NEW DURHAM	NH		11/25/2020		4,987	0	0	0	0	0	0	4,987	4,987	0	0	0
100045824	MCKINNEY	TX		11/25/2020		3,707	0	0	0	0	0	0	3,707	3,707	0	0	0
100045825	ELGIN	IL		11/25/2020		2,769	0	0	0	0	0	0	2,769	2,769	0	0	0
100045827	LEXINGTON PARK	MD		11/25/2020		2,001	0	0	0	0	0	0	2,001	2,001	0	0	0
100045836	HORTON	MI		11/25/2020		2,190	0	0	0	0	0	0	2,190	2,190	0	0	0
100045842	PALM COAST	FL		11/25/2020		832	0	0	0	0	0	0	832	832	0	0	0
100045844	FORT MYERS	FL		11/25/2020		1,173	0	0	0	0	0	0	1,173	1,173	0	0	0
100045845	BAY SHORE	NY		11/25/2020		3,693	0	0	0	0	0	0	3,693	3,693	0	0	0
100045847	LEVITTOWN	NY		11/25/2020		6,409	0	0	0	0	0	0	6,409	6,409	0	0	0
100045848	FAIRFIELD	PA		11/25/2020		1,686	0	0	0	0	0	0	1,686	1,686	0	0	0
100045851	BAYTOWN	TX		11/25/2020		1,919	0	0	0	0	0	0	1,919	1,919	0	0	0
100045950	GROVER	PA		11/25/2020		3,689	0	0	0	0	0	0	3,689	3,689	0	0	0
100045951	TOWNSHIP OF MONTCLAIR	NJ		11/25/2020		7,979	0	0	0	0	0	0	7,979	7,979	0	0	0
100045954	DANVILLE	VA		11/25/2020		1,386	0	0	0	0	0	0	1,386	1,386	0	0	0
100045955	MASON	OH		11/25/2020		1,652	0	0	0	0	0	0	1,652	1,652	0	0	0
100045956	HAMLET	NC		11/25/2020		2,858	0	0	0	0	0	0	2,858	2,858	0	0	0
100045960	WHITEVILLE	NC		11/25/2020		663	0	0	0	0	0	0	663	663	0	0	0
100045962	COFFEYVILLE	KS		11/25/2020		384	0	0	0	0	0	0	384	384	0	0	0
100045964	HENDERSONVILLE	NC		11/25/2020		8,355	0	0	0	0	0	0	8,355	8,355	0	0	0
100045968	WORCESTER	MA		11/25/2020		4,530	0	0	0	0	0	0	4,530	4,530	0	0	0
100045969	ROLLINSFORD	NH		11/25/2020		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100045970	MARLBORO	NJ		11/25/2020		3,984	0	0	0	0	0	0	3,984	3,984	0	0	0
100045971	JONESBORO	GA		11/25/2020		3,937	0	0	0	0	0	0	3,937	3,937	0	0	0
100045972	NAPLES	FL		11/25/2020		1,751	0	0	0	0	0	0	1,751	1,751	0	0	0
100045974	WATERBURY	CT		11/25/2020		734	0	0	0	0	0	0	734	734	0	0	0
100045975	WEST CHESTER	PA		11/25/2020		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0
100045976	SARASOTA	FL		11/25/2020		6,309	0	0	0	0	0	0	6,309	6,309	0	0	0
100045977	POWHATAN	VA		11/25/2020		3,279	0	0	0	0	0	0	3,279	3,279	0	0	0
100045978	OSCEOLA	IN		11/25/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100045988	ATTLEBORO	MA		11/25/2020		8,502	0	0	0	0	0	0	8,502	8,502	0	0	0
100045992	ALBUQUERQUE	NM		11/25/2020		1,708	0	0	0	0	0	0	1,708	1,708	0	0	0
100045995	LOUISVILLE	KY		11/25/2020		1,385	0	0	0	0	0	0	1,385	1,385	0	0	0
100045996	MCDONOUGH	GA		11/25/2020		1,552	0	0	0	0	0	0	1,552	1,552	0	0	0
100045997	NASHVILLE	TN		11/25/2020		1,890	0	0	0	0	0	0	1,890	1,890	0	0	0
100046127	SAINT LOUIS	MO		11/25/2020		2,606	0	0	0	0	0	0	2,606	2,606	0	0	0
100046128	BURNHAM	IL		11/25/2020		3,908	0	0	0	0	0	0	3,908	3,908	0	0	0
100046131	ADAMSVILLE	OH		11/25/2020		1,045	0	0	0	0	0	0	1,045	1,045	0	0	0
100046134	NEW FLORENCE	PA		11/25/2020		699	0	0	0	0	0	0	699	699	0	0	0
100046135	MIAMI	FL		11/25/2020		7,192	0	0	0	0	0	0	7,192	7,192	0	0	0
100046141	CLAYTON	NJ		11/25/2020		2,949	0	0	0	0	0	0	2,949	2,949	0	0	0
100046144	TOCCOA	GA		11/25/2020		2,655	0	0	0	0	0	0	2,655	2,655	0	0	0
100046148	NEWTON	NJ		11/25/2020		2,799	0	0	0	0	0	0	2,799	2,799	0	0	0
100046150	WORCESTER	MA		11/25/2020		1,877	0	0	0	0	0	0	1,877	1,877	0	0	0
100046165	HOPEWELL	VA		11/25/2020		706	0	0	0	0	0	0	706	706	0	0	0
100046172	KANSAS CITY	MO		11/25/2020		1,764	0	0	0	0	0	0	1,764	1,764	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046173	BUNA	TX		11/25/2020		5,947	0	0	0	0	0	0	5,947	5,947	0	0	0
100046175	OGDEN	UT		11/25/2020		1,982	0	0	0	0	0	0	1,982	1,982	0	0	0
100046176	PHILADELPHIA	PA		11/25/2020		2,427	0	0	0	0	0	0	2,427	2,427	0	0	0
100046177	LUGOFF	SC		11/25/2020		806	0	0	0	0	0	0	806	806	0	0	0
100046178	BUCKHANNON	WV		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100046284	BELOIT	WI		11/25/2020		1,550	0	0	0	0	0	0	1,550	1,550	0	0	0
100046285	PLANO	TX		11/25/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100046286	LYNWOOD	CA		11/25/2020		18,176	0	0	0	0	0	0	18,176	18,176	0	0	0
100046287	FORT WAYNE	IN		11/25/2020		299	0	0	0	0	0	0	299	299	0	0	0
100046289	SARASOTA	FL		11/25/2020		11,589	0	0	0	0	0	0	11,589	11,589	0	0	0
100046292	PENNSAUKEN	NJ		11/25/2020		3,311	0	0	0	0	0	0	3,311	3,311	0	0	0
100046293	LITHONIA	GA		11/25/2020		2,396	0	0	0	0	0	0	2,396	2,396	0	0	0
100046294	OLATHE	KS		11/25/2020		3,347	0	0	0	0	0	0	3,347	3,347	0	0	0
100046296	LAS VEGAS	NV		11/25/2020		4,685	0	0	0	0	0	0	4,685	4,685	0	0	0
100046300	HAM LAKE	MN		11/25/2020		3,926	0	0	0	0	0	0	3,926	3,926	0	0	0
100046306	LUMBERTON	NJ		11/25/2020		2,149	0	0	0	0	0	0	2,149	2,149	0	0	0
100046307	HIGGINS LAKE	MI		11/25/2020		4,462	0	0	0	0	0	0	4,462	4,462	0	0	0
100046311	HAGERSTOWN	MD		11/25/2020		8,264	0	0	0	0	0	0	8,264	8,264	0	0	0
100046314	SPRING HILL	KS		11/25/2020		2,277	0	0	0	0	0	0	2,277	2,277	0	0	0
100046316	ZION	IL		11/25/2020		1,415	0	0	0	0	0	0	1,415	1,415	0	0	0
100046320	DE WITT	IA		11/25/2020		2,684	0	0	0	0	0	0	2,684	2,684	0	0	0
100046321	FLINT	MI		11/25/2020		3,171	0	0	0	0	0	0	3,171	3,171	0	0	0
100046329	SUMTER	SC		11/25/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100046330	WAUKESHA	WI		11/25/2020		2,284	0	0	0	0	0	0	2,284	2,284	0	0	0
100046332	PHILADELPHIA	PA		11/25/2020		3,360	0	0	0	0	0	0	3,360	3,360	0	0	0
100046333	MONTGOMERY	AL		11/25/2020		375	0	0	0	0	0	0	375	375	0	0	0
100046336	SPARTANBURG	SC		11/25/2020		5,443	0	0	0	0	0	0	5,443	5,443	0	0	0
100046510	SIOUX CITY	IA		11/25/2020		779	0	0	0	0	0	0	779	779	0	0	0
100046512	BIRMINGHAM	AL		11/25/2020		3,216	0	0	0	0	0	0	3,216	3,216	0	0	0
100046517	OMAHA	NE		11/25/2020		364	0	0	0	0	0	0	364	364	0	0	0
100046518	FORT WAYNE	IN		11/25/2020		648	0	0	0	0	0	0	648	648	0	0	0
100046519	DECATUR	GA		11/25/2020		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100046520	BENICIA	CA		11/25/2020		5,674	0	0	0	0	0	0	5,674	5,674	0	0	0
100046526	JACKSBORO	TN		11/25/2020		1,157	0	0	0	0	0	0	1,157	1,157	0	0	0
100046528	BURLINGTON	KY		11/25/2020		12,552	0	0	0	0	0	0	12,552	12,552	0	0	0
100046529	LATHROP	CA		11/25/2020		6,596	0	0	0	0	0	0	6,596	6,596	0	0	0
100046530	SAN JOSE	CA		11/25/2020		4,894	0	0	0	0	0	0	4,894	4,894	0	0	0
100046531	PORT WASHINGTON	NY		11/25/2020		17,378	0	0	0	0	0	0	17,378	17,378	0	0	0
100046542	LAUREL	MD		11/25/2020		8,362	0	0	0	0	0	0	8,362	8,362	0	0	0
100046544	MACON	GA		11/25/2020		903	0	0	0	0	0	0	903	903	0	0	0
100046546	COLUMBIA	SC		11/25/2020		887	0	0	0	0	0	0	887	887	0	0	0
100046547	BECHTELSVILLE	PA		11/25/2020		2,952	0	0	0	0	0	0	2,952	2,952	0	0	0
100046548	PULASKI	VA		11/25/2020		5,111	0	0	0	0	0	0	5,111	5,111	0	0	0
100046554	MINDEN	LA		11/25/2020		1,621	0	0	0	0	0	0	1,621	1,621	0	0	0
100046555	CHESTER	SC		11/25/2020		3,262	0	0	0	0	0	0	3,262	3,262	0	0	0
100046556	CAMBRIA	WI		11/25/2020		3,251	0	0	0	0	0	0	3,251	3,251	0	0	0
100046557	ANTIOCH	TN		11/25/2020		652	0	0	0	0	0	0	652	652	0	0	0
100046661	JACKSONVILLE	FL		11/25/2020		2,411	0	0	0	0	0	0	2,411	2,411	0	0	0
100046664	MC CLOUD	CA		11/25/2020		5,468	0	0	0	0	0	0	5,468	5,468	0	0	0
100046665	MONTGOMERY	AL		11/25/2020		2,135	0	0	0	0	0	0	2,135	2,135	0	0	0
100046666	COLUMBUS	OH		11/25/2020		2,912	0	0	0	0	0	0	2,912	2,912	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046669	RICHMOND	KY		11/25/2020		9,533	0	0	0	0	0	0	9,533	9,533	0	0	0
100046672	ALGONQUIN	IL		11/25/2020		7,389	0	0	0	0	0	0	7,389	7,389	0	0	0
100046675	KINGMAN	AZ		11/25/2020		3,540	0	0	0	0	0	0	3,540	3,540	0	0	0
100046681	FLORENCE	SC		11/25/2020		4,888	0	0	0	0	0	0	4,888	4,888	0	0	0
100046684	BAY CITY	MI		11/25/2020		2,457	0	0	0	0	0	0	2,457	2,457	0	0	0
100046687	HOWARD CITY	MI		11/25/2020		1,650	0	0	0	0	0	0	1,650	1,650	0	0	0
100046689	WINSTON SALEM	NC		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100046690	FORT WORTH	TX		11/25/2020		494	0	0	0	0	0	0	494	494	0	0	0
100046691	CASCADE	VA		11/25/2020		1,354	0	0	0	0	0	0	1,354	1,354	0	0	0
100046708	HARTFORD	CT		11/20/2020		3,190	0	0	0	0	0	0	3,190	3,190	0	0	0
100046901	MILFORD	PA		11/20/2020		1,146	0	0	0	0	0	0	1,146	1,146	0	0	0
100045513	BOUND BROOK	NJ		11/25/2020		5,011	0	0	0	0	0	0	5,011	5,011	0	0	0
100045515	ALABASTER	AL		11/25/2020		9,301	0	0	0	0	0	0	9,301	9,301	0	0	0
100045516	CINCINNATI	OH		11/25/2020		458	0	0	0	0	0	0	458	458	0	0	0
100045518	WASHINGTON	DC		11/25/2020		2,916	0	0	0	0	0	0	2,916	2,916	0	0	0
100045525	HOPE MILLS	NC		11/25/2020		378	0	0	0	0	0	0	378	378	0	0	0
100045527	DISTRICT HEIGHTS	MD		11/25/2020		4,148	0	0	0	0	0	0	4,148	4,148	0	0	0
100045533	SNELLVILLE	GA		11/25/2020		3,263	0	0	0	0	0	0	3,263	3,263	0	0	0
100045550	ELGIN	IL		11/25/2020		2,164	0	0	0	0	0	0	2,164	2,164	0	0	0
100045556	MOOSIC	PA		11/25/2020		1,063	0	0	0	0	0	0	1,063	1,063	0	0	0
100045558	SAN JOSE	CA		11/25/2020		27,405	0	0	0	0	0	0	27,405	27,405	0	0	0
100045560	PITTSBURG	CA		11/25/2020		3,929	0	0	0	0	0	0	3,929	3,929	0	0	0
100045561	BALTIMORE	MD		11/25/2020		4,635	0	0	0	0	0	0	4,635	4,635	0	0	0
100045564	MEMPHIS	TN		11/25/2020		444	0	0	0	0	0	0	444	444	0	0	0
100045567	OAK VIEW	CA		11/25/2020		5,205	0	0	0	0	0	0	5,205	5,205	0	0	0
100045569	BREMERTON	WA		11/25/2020		4,560	0	0	0	0	0	0	4,560	4,560	0	0	0
100045570	COARSEGOLD	CA		11/25/2020		9,800	0	0	0	0	0	0	9,800	9,800	0	0	0
100045693	BREAUX BRIDGE	LA		11/25/2020		1,955	0	0	0	0	0	0	1,955	1,955	0	0	0
100045694	HOWELL	NJ		11/25/2020		4,446	0	0	0	0	0	0	4,446	4,446	0	0	0
100045695	FRANKLIN PARK	NJ		11/25/2020		3,422	0	0	0	0	0	0	3,422	3,422	0	0	0
100045697	RALEIGH	NC		11/25/2020		3,657	0	0	0	0	0	0	3,657	3,657	0	0	0
100045701	IRONTON	MN		11/25/2020		684	0	0	0	0	0	0	684	684	0	0	0
100045702	PATERSON	NJ		11/25/2020		10,484	0	0	0	0	0	0	10,484	10,484	0	0	0
100045706	BURLINGAME	KS		11/25/2020		1,073	0	0	0	0	0	0	1,073	1,073	0	0	0
100045708	CHICAGO	IL		11/25/2020		1,591	0	0	0	0	0	0	1,591	1,591	0	0	0
100045709	NEW CASTLE	PA		11/25/2020		7,510	0	0	0	0	0	0	7,510	7,510	0	0	0
100045710	NEWARK	DE		11/25/2020		5,496	0	0	0	0	0	0	5,496	5,496	0	0	0
100045711	MEMPHIS	TN		11/25/2020		3,819	0	0	0	0	0	0	3,819	3,819	0	0	0
100045712	CHESTER	PA		11/25/2020		2,514	0	0	0	0	0	0	2,514	2,514	0	0	0
100045718	LANSFORD	PA		11/25/2020		1,156	0	0	0	0	0	0	1,156	1,156	0	0	0
100045721	FORT GARLAND	CO		11/25/2020		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
100045722	HUNTINGTON BEACH	CA		11/25/2020		11,661	0	0	0	0	0	0	11,661	11,661	0	0	0
100045723	CAMERON PARK	CA		11/25/2020		4,072	0	0	0	0	0	0	4,072	4,072	0	0	0
100045727	LINCOLNTON	NC		11/25/2020		514	0	0	0	0	0	0	514	514	0	0	0
100045728	MANSFIELD	OH		11/25/2020		5,230	0	0	0	0	0	0	5,230	5,230	0	0	0
100045730	HACIENDA HEIGHTS	CA		11/25/2020		3,693	0	0	0	0	0	0	3,693	3,693	0	0	0
100045734	SONORA	CA		11/25/2020		3,077	0	0	0	0	0	0	3,077	3,077	0	0	0
100045735	HERTFORD	NC		11/25/2020		1,577	0	0	0	0	0	0	1,577	1,577	0	0	0
100045737	GREAT FALLS	MT		11/25/2020		1,895	0	0	0	0	0	0	1,895	1,895	0	0	0
100045739	WARESHOALS	SC		11/25/2020		77	0	0	0	0	0	0	77	77	0	0	0
100045905	BALTIMORE	MD		11/25/2020		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045908	KANSAS CITY	MO		11/25/2020		2,117	0	0	0	0	0	0	2,117	2,117	0	0	0
100045909	WINCHESTER	CA		11/25/2020		15,697	0	0	0	0	0	0	15,697	15,697	0	0	0
100045910	BOLINGBROOK	IL		11/25/2020		3,438	0	0	0	0	0	0	3,438	3,438	0	0	0
100045916	FAYETTEVILLE	TN		11/25/2020		2,454	0	0	0	0	0	0	2,454	2,454	0	0	0
100045917	GEORGETOWN	SC		11/25/2020		903	0	0	0	0	0	0	903	903	0	0	0
100045918	MONTGOMERY	TX		11/25/2020		306	0	0	0	0	0	0	306	306	0	0	0
100045919	OMAHA	NE		11/25/2020		2,380	0	0	0	0	0	0	2,380	2,380	0	0	0
100045920	ELKIN	NC		11/25/2020		3,410	0	0	0	0	0	0	3,410	3,410	0	0	0
100045922	BROOKLYN	NY		11/25/2020		16,005	0	0	0	0	0	0	16,005	16,005	0	0	0
100045923	DETROIT	MI		11/25/2020		4,969	0	0	0	0	0	0	4,969	4,969	0	0	0
100045926	MILACA	MN		11/25/2020		2,076	0	0	0	0	0	0	2,076	2,076	0	0	0
100045927	BERLIN	NJ		11/25/2020		2,671	0	0	0	0	0	0	2,671	2,671	0	0	0
100045928	PORT ORCHARD	WA		11/25/2020		4,823	0	0	0	0	0	0	4,823	4,823	0	0	0
100045931	HUNTINGTON STATION	NY		11/25/2020		4,052	0	0	0	0	0	0	4,052	4,052	0	0	0
100045932	FLORENCE	SC		11/25/2020		1,974	0	0	0	0	0	0	1,974	1,974	0	0	0
100045933	HOUSTON	TX		11/25/2020		1,082	0	0	0	0	0	0	1,082	1,082	0	0	0
100045934	DENVER	CO		11/25/2020		3,310	0	0	0	0	0	0	3,310	3,310	0	0	0
100045935	CHICAGO	IL		11/25/2020		722	0	0	0	0	0	0	722	722	0	0	0
100045938	COSBY	TN		11/25/2020		3,188	0	0	0	0	0	0	3,188	3,188	0	0	0
100045943	OMAHA	NE		11/25/2020		1,356	0	0	0	0	0	0	1,356	1,356	0	0	0
100045945	ROCKFORD	IL		11/25/2020		1,140	0	0	0	0	0	0	1,140	1,140	0	0	0
100045946	SAINT LOUIS	MO		11/25/2020		450	0	0	0	0	0	0	450	450	0	0	0
100046070	LA VERNIA	TX		11/25/2020		2,145	0	0	0	0	0	0	2,145	2,145	0	0	0
100046083	TAMARAC	FL		11/25/2020		1,744	0	0	0	0	0	0	1,744	1,744	0	0	0
100046084	TEXAS CITY	TX		11/25/2020		1,711	0	0	0	0	0	0	1,711	1,711	0	0	0
100046085	KEITHVILLE	LA		11/25/2020		1,189	0	0	0	0	0	0	1,189	1,189	0	0	0
100046087	SALINA	KS		11/25/2020		2,207	0	0	0	0	0	0	2,207	2,207	0	0	0
100046089	GREENWOOD	SC		11/25/2020		770	0	0	0	0	0	0	770	770	0	0	0
100046091	WALLA WALLA	WA		11/25/2020		545	0	0	0	0	0	0	545	545	0	0	0
100046102	LIHUE	HI		11/25/2020		2,900	0	0	0	0	0	0	2,900	2,900	0	0	0
100046109	LYNDONVILLE	VT		11/25/2020		990	0	0	0	0	0	0	990	990	0	0	0
100046110	GREENVILLE	TX		11/25/2020		2,325	0	0	0	0	0	0	2,325	2,325	0	0	0
100046111	HARRISBURG	PA		11/25/2020		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
100046112	NOBLESVILLE	IN		11/25/2020		3,624	0	0	0	0	0	0	3,624	3,624	0	0	0
100046113	RIDGWAY	PA		11/25/2020		5,036	0	0	0	0	0	0	5,036	5,036	0	0	0
100046114	SILVER SPRING	MD		11/25/2020		4,629	0	0	0	0	0	0	4,629	4,629	0	0	0
100046115	SHERMAN	TX		11/25/2020		3,301	0	0	0	0	0	0	3,301	3,301	0	0	0
100046116	GREENWICH	CT		11/25/2020		7,131	0	0	0	0	0	0	7,131	7,131	0	0	0
100046123	HOMEWOOD	IL		11/25/2020		1,029	0	0	0	0	0	0	1,029	1,029	0	0	0
100046125	PISGAH	AL		11/25/2020		2,133	0	0	0	0	0	0	2,133	2,133	0	0	0
100046126	BERKELEY	CA		11/25/2020		5,459	0	0	0	0	0	0	5,459	5,459	0	0	0
100046237	MYRTLE BEACH	SC		11/25/2020		950	0	0	0	0	0	0	950	950	0	0	0
100046238	HOLLYWOOD	FL		11/25/2020		8,031	0	0	0	0	0	0	8,031	8,031	0	0	0
100046240	ORLAND PARK	IL		11/25/2020		2,171	0	0	0	0	0	0	2,171	2,171	0	0	0
100046242	SPRING LAKE	NC		11/25/2020		3,137	0	0	0	0	0	0	3,137	3,137	0	0	0
100046243	LAUREL	MD		11/25/2020		4,982	0	0	0	0	0	0	4,982	4,982	0	0	0
100046245	LOUISVILLE	KY		11/25/2020		2,166	0	0	0	0	0	0	2,166	2,166	0	0	0
100046247	STATEN ISLAND	NY		11/25/2020		7,410	0	0	0	0	0	0	7,410	7,410	0	0	0
100046249	SHOREWOOD	IL		11/25/2020		6,416	0	0	0	0	0	0	6,416	6,416	0	0	0
100046250	PARLIN	NJ		11/25/2020		4,734	0	0	0	0	0	0	4,734	4,734	0	0	0
100046253	EUSTIS	FL		11/25/2020		1,847	0	0	0	0	0	0	1,847	1,847	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100046256	GREER	SC		11/25/2020		534	0	0	0	0	0	0	534	534	0	0	0
100046258	NORTH	SC		11/25/2020		804	0	0	0	0	0	0	804	804	0	0	0
100046261	ALBUQUERQUE	NM		11/25/2020		2,988	0	0	0	0	0	0	2,988	2,988	0	0	0
100046262	PHILADELPHIA	PA		11/25/2020		1,671	0	0	0	0	0	0	1,671	1,671	0	0	0
100046263	ELSBERRY	MO		11/25/2020		1,701	0	0	0	0	0	0	1,701	1,701	0	0	0
100046265	FT WORTH	TX		11/25/2020		443	0	0	0	0	0	0	443	443	0	0	0
100046267	ALBUQUERQUE	NM		11/25/2020		2,539	0	0	0	0	0	0	2,539	2,539	0	0	0
100046271	GREENBACK	TN		11/25/2020		2,933	0	0	0	0	0	0	2,933	2,933	0	0	0
100046274	BATTLE CREEK	MI		11/25/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100046276	BIRMINGHAM	AL		11/25/2020		3,038	0	0	0	0	0	0	3,038	3,038	0	0	0
100046277	GARRETTSVILLE	OH		11/25/2020		7,519	0	0	0	0	0	0	7,519	7,519	0	0	0
100046278	FORT WORTH	TX		11/25/2020		6,152	0	0	0	0	0	0	6,152	6,152	0	0	0
100046279	ELLENWOOD	GA		11/25/2020		915	0	0	0	0	0	0	915	915	0	0	0
100046280	SOUTH OZONE PARK	NY		11/25/2020		5,905	0	0	0	0	0	0	5,905	5,905	0	0	0
100046394	ABINGDON	MD		11/25/2020		16,997	0	0	0	0	0	0	16,997	16,997	0	0	0
100046400	WAYNESBORO	PA		11/25/2020		3,564	0	0	0	0	0	0	3,564	3,564	0	0	0
100046401	MEMPHIS	TN		11/25/2020		2,657	0	0	0	0	0	0	2,657	2,657	0	0	0
100046402	CASTRO VALLEY	CA		11/25/2020		20,538	0	0	0	0	0	0	20,538	20,538	0	0	0
100046403	COLLEGE PARK	GA		11/25/2020		844	0	0	0	0	0	0	844	844	0	0	0
100046405	ARCADIA	FL		11/25/2020		2,921	0	0	0	0	0	0	2,921	2,921	0	0	0
100046409	GLADWIN	MI		11/25/2020		394	0	0	0	0	0	0	394	394	0	0	0
100046411	OCALA	FL		11/25/2020		1,786	0	0	0	0	0	0	1,786	1,786	0	0	0
100046413	PICO RIVERA	CA		11/25/2020		9,537	0	0	0	0	0	0	9,537	9,537	0	0	0
100046414	MEMPHIS	TN		11/25/2020		2,768	0	0	0	0	0	0	2,768	2,768	0	0	0
100046418	DETROIT	MI		11/25/2020		2,375	0	0	0	0	0	0	2,375	2,375	0	0	0
100046419	LAKEWOOD	CO		11/25/2020		3,472	0	0	0	0	0	0	3,472	3,472	0	0	0
100046422	STREAMWOOD	IL		11/25/2020		990	0	0	0	0	0	0	990	990	0	0	0
100046423	RIO RANCHO	NM		11/25/2020		3,848	0	0	0	0	0	0	3,848	3,848	0	0	0
100046426	REIDSVILLE	NC		11/25/2020		815	0	0	0	0	0	0	815	815	0	0	0
100046428	MEMPHIS	TN		11/25/2020		993	0	0	0	0	0	0	993	993	0	0	0
100046435	PITTSBURGH	PA		11/25/2020		1,021	0	0	0	0	0	0	1,021	1,021	0	0	0
100046438	OAKLAND	CA		11/25/2020		3,214	0	0	0	0	0	0	3,214	3,214	0	0	0
100046442	SNOHOMISH	WA		11/25/2020		5,720	0	0	0	0	0	0	5,720	5,720	0	0	0
100046443	DUNKIRK	IN		11/25/2020		6,264	0	0	0	0	0	0	6,264	6,264	0	0	0
100046444	CONCORD	NC		11/25/2020		6,503	0	0	0	0	0	0	6,503	6,503	0	0	0
100046445	GARRETT	PA		11/25/2020		395	0	0	0	0	0	0	395	395	0	0	0
100046446	MINNEAPOLIS	MN		11/25/2020		3,484	0	0	0	0	0	0	3,484	3,484	0	0	0
100046447	GRAND BAY	AL		11/25/2020		983	0	0	0	0	0	0	983	983	0	0	0
100046448	SIOUX CITY	IA		11/25/2020		3,703	0	0	0	0	0	0	3,703	3,703	0	0	0
100046449	NEW LONDON	NC		11/25/2020		1,096	0	0	0	0	0	0	1,096	1,096	0	0	0
100046615	ERIN	NY		11/25/2020		1,680	0	0	0	0	0	0	1,680	1,680	0	0	0
100046617	WILMINGTON	NC		11/25/2020		4,179	0	0	0	0	0	0	4,179	4,179	0	0	0
100046625	THREE RIVERS	TX		11/25/2020		265	0	0	0	0	0	0	265	265	0	0	0
100046626	COATESVILLE	PA		11/25/2020		1,613	0	0	0	0	0	0	1,613	1,613	0	0	0
100046627	SUNBURY	PA		11/25/2020		1,352	0	0	0	0	0	0	1,352	1,352	0	0	0
100046628	DECATUR	TN		11/25/2020		5,242	0	0	0	0	0	0	5,242	5,242	0	0	0
100046629	ATLANTA	GA		11/25/2020		556	0	0	0	0	0	0	556	556	0	0	0
100046631	MERRICK	NY		11/25/2020		10,631	0	0	0	0	0	0	10,631	10,631	0	0	0
100046632	CLEVELAND	OH		11/25/2020		3,248	0	0	0	0	0	0	3,248	3,248	0	0	0
100046633	NORFOLK	VA		11/25/2020		1,628	0	0	0	0	0	0	1,628	1,628	0	0	0
100046639	SAN MATEO	FL		11/25/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100046640	BALTIMORE	MD		11/25/2020		6,803	0	0	0	0	0	0	6,803	6,803	0	0	0
100046641	DALLAS	TX		11/25/2020		9,954	0	0	0	0	0	0	9,954	9,954	0	0	0
100046643	STONEWALL	LA		11/25/2020		1,294	0	0	0	0	0	0	1,294	1,294	0	0	0
100046645	MEMPHIS	TN		11/25/2020		14,732	0	0	0	0	0	0	14,732	14,732	0	0	0
100046646	DAYTON	OH		11/25/2020		1,308	0	0	0	0	0	0	1,308	1,308	0	0	0
100046647	PITTSBURGH	PA		11/25/2020		1,307	0	0	0	0	0	0	1,307	1,307	0	0	0
100046650	MARKHAM	IL		11/25/2020		4,261	0	0	0	0	0	0	4,261	4,261	0	0	0
100046651	VALENCIA	CA		11/25/2020		7,008	0	0	0	0	0	0	7,008	7,008	0	0	0
100046652	BOKOSHE	OK		11/25/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100046654	HAWTHORNE	CA		11/25/2020		4,679	0	0	0	0	0	0	4,679	4,679	0	0	0
100046846	FRANKLIN	IN		11/20/2020		7,557	0	0	0	0	0	0	7,557	7,557	0	0	0
100046862	INDIANAPOLIS	IN		11/20/2020		2,433	0	0	0	0	0	0	2,433	2,433	0	0	0
100046004	DUNELLEN	NJ		11/25/2020		7,661	0	0	0	0	0	0	7,661	7,661	0	0	0
100046006	NORRISTOWN	PA		11/25/2020		2,282	0	0	0	0	0	0	2,282	2,282	0	0	0
100046007	ENFIELD	NC		11/25/2020		93	0	0	0	0	0	0	93	93	0	0	0
100046008	ABINGDON	MD		11/25/2020		4,045	0	0	0	0	0	0	4,045	4,045	0	0	0
100046014	LOS ANGELES	CA		11/25/2020		8,148	0	0	0	0	0	0	8,148	8,148	0	0	0
100046015	DOLTON	IL		11/25/2020		576	0	0	0	0	0	0	576	576	0	0	0
100046016	FREDERICKSBURG	PA		11/25/2020		1,297	0	0	0	0	0	0	1,297	1,297	0	0	0
100046017	BLUE RIDGE	GA		11/25/2020		4,114	0	0	0	0	0	0	4,114	4,114	0	0	0
100046032	DETROIT	MI		11/25/2020		2,267	0	0	0	0	0	0	2,267	2,267	0	0	0
100046034	HOUSTON	TX		11/25/2020		2,041	0	0	0	0	0	0	2,041	2,041	0	0	0
100046035	TOLEDO	OH		11/25/2020		3,488	0	0	0	0	0	0	3,488	3,488	0	0	0
100046042	BRIDGETON	NJ		11/25/2020		2,795	0	0	0	0	0	0	2,795	2,795	0	0	0
100046048	PHILADELPHIA	PA		11/25/2020		659	0	0	0	0	0	0	659	659	0	0	0
100046050	PORTLAND	OR		11/25/2020		1,373	0	0	0	0	0	0	1,373	1,373	0	0	0
100046051	CHICAGO	IL		11/25/2020		1,789	0	0	0	0	0	0	1,789	1,789	0	0	0
100046052	JACKSONVILLE	FL		11/25/2020		1,621	0	0	0	0	0	0	1,621	1,621	0	0	0
100046053	PIERSON	MI		11/25/2020		4,742	0	0	0	0	0	0	4,742	4,742	0	0	0
100046054	WORCESTER	VT		11/25/2020		3,141	0	0	0	0	0	0	3,141	3,141	0	0	0
100046058	FLORISSANT	MO		11/25/2020		1,391	0	0	0	0	0	0	1,391	1,391	0	0	0
100046059	JACKSON	MI		11/25/2020		1,701	0	0	0	0	0	0	1,701	1,701	0	0	0
100046061	PONTIAC	MI		11/25/2020		438	0	0	0	0	0	0	438	438	0	0	0
100046063	CHICAGO	IL		11/25/2020		2,041	0	0	0	0	0	0	2,041	2,041	0	0	0
100046064	PITTSBURGH	PA		11/25/2020		5,448	0	0	0	0	0	0	5,448	5,448	0	0	0
100046068	ANNAPOLIS	MD		11/25/2020		2,631	0	0	0	0	0	0	2,631	2,631	0	0	0
100046185	PIEDMONT	OK		11/25/2020		2,204	0	0	0	0	0	0	2,204	2,204	0	0	0
100046191	BEAVERTON	MI		11/25/2020		1,820	0	0	0	0	0	0	1,820	1,820	0	0	0
100046192	FREDERICK	MD		11/25/2020		2,575	0	0	0	0	0	0	2,575	2,575	0	0	0
100046193	EAST STROUDSBURG	PA		11/25/2020		3,417	0	0	0	0	0	0	3,417	3,417	0	0	0
100046197	RIVERVIEW	FL		11/25/2020		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100046198	BAKERSFIELD	CA		11/25/2020		5,347	0	0	0	0	0	0	5,347	5,347	0	0	0
100046201	DOUSMAN	WI		11/25/2020		2,220	0	0	0	0	0	0	2,220	2,220	0	0	0
100046203	CHICAGO	IL		11/25/2020		6,056	0	0	0	0	0	0	6,056	6,056	0	0	0
100046213	HIGDEN	AR		11/25/2020		5,035	0	0	0	0	0	0	5,035	5,035	0	0	0
100046216	SEABROOK	SC		11/25/2020		1,978	0	0	0	0	0	0	1,978	1,978	0	0	0
100046218	OREGON	OH		11/25/2020		2,559	0	0	0	0	0	0	2,559	2,559	0	0	0
100046222	SPRING	TX		11/25/2020		7,707	0	0	0	0	0	0	7,707	7,707	0	0	0
100046223	MISSION VIEJO	CA		11/25/2020		3,514	0	0	0	0	0	0	3,514	3,514	0	0	0
100046227	ROSEVILLE	CA		11/25/2020		4,489	0	0	0	0	0	0	4,489	4,489	0	0	0
100046229	SPRINGFIELD	OH		11/25/2020		387	0	0	0	0	0	0	387	387	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046230	WATERTOWN	WI		11/25/2020		3,982	0	0	0	0	0	0	3,982	3,982	0	0	0
100046341	MAYVILLE	MI		11/25/2020		2,232	0	0	0	0	0	0	2,232	2,232	0	0	0
100046342	PHOENIX	AZ		11/25/2020		12,539	0	0	0	0	0	0	12,539	12,539	0	0	0
100046344	RIVERSIDE	CA		11/25/2020		5,603	0	0	0	0	0	0	5,603	5,603	0	0	0
100046348	AKRON	OH		11/25/2020		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100046352	FORESTVILLE	WI		11/25/2020		729	0	0	0	0	0	0	729	729	0	0	0
100046354	MOORESVILLE	NC		11/25/2020		3,913	0	0	0	0	0	0	3,913	3,913	0	0	0
100046355	SUN CITY	CA		11/25/2020		2,712	0	0	0	0	0	0	2,712	2,712	0	0	0
100046364	SAN ANTONIO	TX		11/25/2020		494	0	0	0	0	0	0	494	494	0	0	0
100046372	HAWLEY	PA		11/25/2020		778	0	0	0	0	0	0	778	778	0	0	0
100046375	QUINTON	NJ		11/25/2020		3,174	0	0	0	0	0	0	3,174	3,174	0	0	0
100046376	WEATHERLY	PA		11/25/2020		206	0	0	0	0	0	0	206	206	0	0	0
100046379	LAUDERHILL	FL		11/25/2020		1,479	0	0	0	0	0	0	1,479	1,479	0	0	0
100046380	PITTSBURGH	PA		11/25/2020		193	0	0	0	0	0	0	193	193	0	0	0
100046383	GARDEN GROVE	CA		11/25/2020		4,136	0	0	0	0	0	0	4,136	4,136	0	0	0
100046386	FREMONT	OH		11/25/2020		605	0	0	0	0	0	0	605	605	0	0	0
100046389	OWINGS MILLS	MD		11/25/2020		3,608	0	0	0	0	0	0	3,608	3,608	0	0	0
100046558	TRENTON	MI		11/25/2020		1,024	0	0	0	0	0	0	1,024	1,024	0	0	0
100046559	CHICAGO	IL		11/25/2020		2,134	0	0	0	0	0	0	2,134	2,134	0	0	0
100046561	BROWNSBURG	IN		11/25/2020		177	0	0	0	0	0	0	177	177	0	0	0
100046563	DETROIT	MI		11/25/2020		3,668	0	0	0	0	0	0	3,668	3,668	0	0	0
100046565	NIAGARA FALLS	NY		11/25/2020		231	0	0	0	0	0	0	231	231	0	0	0
100046568	ST ANN	MO		11/25/2020		1,980	0	0	0	0	0	0	1,980	1,980	0	0	0
100046569	SUN CITY	CA		11/25/2020		5,150	0	0	0	0	0	0	5,150	5,150	0	0	0
100046570	BESSEMER	AL		11/25/2020		2,005	0	0	0	0	0	0	2,005	2,005	0	0	0
100046574	DES MOINES	IA		11/25/2020		514	0	0	0	0	0	0	514	514	0	0	0
100046575	TUCSON	AZ		11/25/2020		367	0	0	0	0	0	0	367	367	0	0	0
100046576	AUSTIN	MN		11/25/2020		560	0	0	0	0	0	0	560	560	0	0	0
100046580	KAPOLEI	HI		11/25/2020		11,693	0	0	0	0	0	0	11,693	11,693	0	0	0
100046583	MIDLOTHIAN	TX		11/25/2020		6,118	0	0	0	0	0	0	6,118	6,118	0	0	0
100046591	NORTH EAST	MD		11/25/2020		3,034	0	0	0	0	0	0	3,034	3,034	0	0	0
100046592	LORTON	VA		11/25/2020		4,339	0	0	0	0	0	0	4,339	4,339	0	0	0
100046593	BAKERSFIELD	CA		11/25/2020		8,965	0	0	0	0	0	0	8,965	8,965	0	0	0
100046596	BIG BEAR CITY	CA		11/25/2020		3,071	0	0	0	0	0	0	3,071	3,071	0	0	0
100046597	HOMER GLEN	IL		11/25/2020		3,146	0	0	0	0	0	0	3,146	3,146	0	0	0
100046599	HOWARD BEACH	NY		11/25/2020		4,291	0	0	0	0	0	0	4,291	4,291	0	0	0
100046600	MIDLOTHIAN	VA		11/25/2020		17,926	0	0	0	0	0	0	17,926	17,926	0	0	0
100046601	PALM BEACH GARDENS	FL		11/25/2020		2,212	0	0	0	0	0	0	2,212	2,212	0	0	0
100046602	LOCKPORT	NY		11/25/2020		3,930	0	0	0	0	0	0	3,930	3,930	0	0	0
100046603	STURGEON BAY	WI		11/25/2020		8,822	0	0	0	0	0	0	8,822	8,822	0	0	0
100046607	LAREDO	TX		11/25/2020		2,848	0	0	0	0	0	0	2,848	2,848	0	0	0
100046963	GARDEN CITY	MI		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100046969	LOCUST GROVE	OK		11/20/2020		1,422	0	0	0	0	0	0	1,422	1,422	0	0	0
100046986	ELWOOD	IN		11/20/2020		465	0	0	0	0	0	0	465	465	0	0	0
100046992	CHILLICOTHE	OH		11/20/2020		1,665	0	0	0	0	0	0	1,665	1,665	0	0	0
100047000	BRUNSWICK	GA		11/20/2020		2,766	0	0	0	0	0	0	2,766	2,766	0	0	0
100047121	MAYWOOD	IL		11/20/2020		2,273	0	0	0	0	0	0	2,273	2,273	0	0	0
100047123	BALL GROUND	GA		11/20/2020		7,991	0	0	0	0	0	0	7,991	7,991	0	0	0
100047124	RIVERDALE	GA		11/20/2020		1,987	0	0	0	0	0	0	1,987	1,987	0	0	0
100047129	GARDEN CITY	MI		11/20/2020		5,146	0	0	0	0	0	0	5,146	5,146	0	0	0
100047133	OWENTON	KY		11/20/2020		3,832	0	0	0	0	0	0	3,832	3,832	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047139	FRIENDSWOOD	TX		11/20/2020		5,781	0	0	0	0	0	0	5,781	5,781	0	0	0
100047141	TOMS RIVER	NJ		11/20/2020		913	0	0	0	0	0	0	913	913	0	0	0
100047148	LOUISVILLE	KY		11/20/2020		1,468	0	0	0	0	0	0	1,468	1,468	0	0	0
100047149	NORCROSS	GA		11/20/2020		1,762	0	0	0	0	0	0	1,762	1,762	0	0	0
100047159	TABOR CITY	NC		11/20/2020		847	0	0	0	0	0	0	847	847	0	0	0
100047162	READING	PA		11/20/2020		1,424	0	0	0	0	0	0	1,424	1,424	0	0	0
100047169	NEW HYDE PARK	NY		11/20/2020		4,682	0	0	0	0	0	0	4,682	4,682	0	0	0
100047170	GREENSBORO	NC		11/20/2020		2,607	0	0	0	0	0	0	2,607	2,607	0	0	0
100047357	MENOMONEE FALLS	WI		11/20/2020		5,525	0	0	0	0	0	0	5,525	5,525	0	0	0
100047362	POTTSTOWN	PA		11/20/2020		3,416	0	0	0	0	0	0	3,416	3,416	0	0	0
100047368	HOUSTON	TX		11/20/2020		1,549	0	0	0	0	0	0	1,549	1,549	0	0	0
100047376	SAINT PAUL	MN		11/20/2020		2,714	0	0	0	0	0	0	2,714	2,714	0	0	0
100047377	SOUTHFIELD	MI		11/20/2020		2,548	0	0	0	0	0	0	2,548	2,548	0	0	0
100047380	YONKERS	NY		11/20/2020		8,565	0	0	0	0	0	0	8,565	8,565	0	0	0
100047387	BROKEN ARROW	OK		11/20/2020		1,589	0	0	0	0	0	0	1,589	1,589	0	0	0
100047388	GREENVILLE	NC		11/20/2020		9,953	0	0	0	0	0	0	9,953	9,953	0	0	0
100047399	WATERFORD	MI		11/20/2020		1,714	0	0	0	0	0	0	1,714	1,714	0	0	0
100047402	RIVERDALE	GA		11/20/2020		1,260	0	0	0	0	0	0	1,260	1,260	0	0	0
100047406	SAINT PAUL	MN		11/20/2020		1,219	0	0	0	0	0	0	1,219	1,219	0	0	0
100047407	BAY SHORE	NY		11/20/2020		4,496	0	0	0	0	0	0	4,496	4,496	0	0	0
100047070	DEARBORN HEIGHTS	MI		11/20/2020		3,813	0	0	0	0	0	0	3,813	3,813	0	0	0
100047073	WARREN	MI		11/20/2020		2,802	0	0	0	0	0	0	2,802	2,802	0	0	0
100047076	ROSEVILLE	MI		11/20/2020		1,262	0	0	0	0	0	0	1,262	1,262	0	0	0
100047082	EDEN PRAIRIE	MN		11/20/2020		9,293	0	0	0	0	0	0	9,293	9,293	0	0	0
100047088	GRAYSON	GA		11/20/2020		2,644	0	0	0	0	0	0	2,644	2,644	0	0	0
100047091	KANSAS CITY	MO		11/20/2020		543	0	0	0	0	0	0	543	543	0	0	0
100047094	DAWSON	GA		11/20/2020		1,857	0	0	0	0	0	0	1,857	1,857	0	0	0
100047096	BYRON	GA		11/20/2020		717	0	0	0	0	0	0	717	717	0	0	0
100047100	ENFIELD	CT		11/20/2020		842	0	0	0	0	0	0	842	842	0	0	0
100047102	CORPUS CHRISTI	TX		11/20/2020		1,922	0	0	0	0	0	0	1,922	1,922	0	0	0
100047107	LAWRENCEVILLE	GA		11/20/2020		1,563	0	0	0	0	0	0	1,563	1,563	0	0	0
100047112	NEWNAN	GA		11/20/2020		2,388	0	0	0	0	0	0	2,388	2,388	0	0	0
100047117	BIXBY	OK		11/20/2020		6,178	0	0	0	0	0	0	6,178	6,178	0	0	0
100047119	PALMETTO	GA		11/20/2020		2,675	0	0	0	0	0	0	2,675	2,675	0	0	0
100047302	YOUNGSVILLE	NC		11/20/2020		3,927	0	0	0	0	0	0	3,927	3,927	0	0	0
100047303	QUAKERTOWN	PA		11/20/2020		2,629	0	0	0	0	0	0	2,629	2,629	0	0	0
100047313	WESTLAND	MI		11/20/2020		1,545	0	0	0	0	0	0	1,545	1,545	0	0	0
100047316	WILDOMAR	CA		11/20/2020		15,855	0	0	0	0	0	0	15,855	15,855	0	0	0
100047317	ALLENTOWN	NJ		11/20/2020		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100047325	BROOKLYN	NY		11/20/2020		5,316	0	0	0	0	0	0	5,316	5,316	0	0	0
100047330	EGG HARBOR CITY	NJ		11/20/2020		4,828	0	0	0	0	0	0	4,828	4,828	0	0	0
100047333	DETROIT	MI		11/20/2020		640	0	0	0	0	0	0	640	640	0	0	0
100047338	RIVERSIDE	IL		11/20/2020		10,780	0	0	0	0	0	0	10,780	10,780	0	0	0
100047342	MAPLE GROVE	MN		11/20/2020		738	0	0	0	0	0	0	738	738	0	0	0
100047343	LINCOLN	NE		11/20/2020		2,136	0	0	0	0	0	0	2,136	2,136	0	0	0
100047354	OAK PARK	MI		11/20/2020		5,676	0	0	0	0	0	0	5,676	5,676	0	0	0
100047478	HIGHLAND	MI		11/20/2020		8,623	0	0	0	0	0	0	8,623	8,623	0	0	0
100047482	CICERO	IL		11/20/2020		2,109	0	0	0	0	0	0	2,109	2,109	0	0	0
100047488	ATLANTA	GA		11/20/2020		1,461	0	0	0	0	0	0	1,461	1,461	0	0	0
100047494	NUTLEY	NJ		11/20/2020		4,234	0	0	0	0	0	0	4,234	4,234	0	0	0
100047495	SHAKOPEE	MN		11/20/2020		1,715	0	0	0	0	0	0	1,715	1,715	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047499	OAKHURST	CA		11/20/2020		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100047501	CHICAGO	IL		11/20/2020		3,747	0	0	0	0	0	0	3,747	3,747	0	0	0
100047514	WHITMAN	MA		11/20/2020		2,483	0	0	0	0	0	0	2,483	2,483	0	0	0
100047521	ROUND LAKE	IL		11/20/2020		2,274	0	0	0	0	0	0	2,274	2,274	0	0	0
100047525	WADSWORTH	OH		11/20/2020		1,223	0	0	0	0	0	0	1,223	1,223	0	0	0
100047530	HOUSTON	TX		11/20/2020		5,857	0	0	0	0	0	0	5,857	5,857	0	0	0
100047531	LOMBARD	IL		11/20/2020		1,948	0	0	0	0	0	0	1,948	1,948	0	0	0
100047536	CICERO	IL		11/20/2020		1,580	0	0	0	0	0	0	1,580	1,580	0	0	0
100047539	DOYLESTOWN	PA		11/20/2020		2,207	0	0	0	0	0	0	2,207	2,207	0	0	0
100047664	MURRIETA	CA		11/20/2020		3,742	0	0	0	0	0	0	3,742	3,742	0	0	0
100047668	HAZEL CREST	IL		11/20/2020		1,249	0	0	0	0	0	0	1,249	1,249	0	0	0
100047672	ORLANDO	FL		11/20/2020		884	0	0	0	0	0	0	884	884	0	0	0
100047673	SELDEN	NY		11/20/2020		2,568	0	0	0	0	0	0	2,568	2,568	0	0	0
100047674	SACRAMENTO	CA		11/20/2020		5,650	0	0	0	0	0	0	5,650	5,650	0	0	0
100047681	ATLANTA	GA		11/20/2020		6,674	0	0	0	0	0	0	6,674	6,674	0	0	0
100047696	MIAMI	FL		11/20/2020		3,268	0	0	0	0	0	0	3,268	3,268	0	0	0
100047700	FORT LAUDERDALE	FL		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100047708	SICKLERVILLE	NJ		11/20/2020		1,548	0	0	0	0	0	0	1,548	1,548	0	0	0
100047721	MEARS	MI		11/20/2020		789	0	0	0	0	0	0	789	789	0	0	0
100047858	LA MESA	CA		11/20/2020		2,465	0	0	0	0	0	0	2,465	2,465	0	0	0
100047861	SAN DIEGO	CA		11/20/2020		3,485	0	0	0	0	0	0	3,485	3,485	0	0	0
100047862	PLEASANT VALLEY	NY		11/20/2020		2,786	0	0	0	0	0	0	2,786	2,786	0	0	0
100047864	TEMECULA	CA		11/20/2020		3,826	0	0	0	0	0	0	3,826	3,826	0	0	0
100047865	OLMSTED FALLS	OH		11/20/2020		4,000	0	0	0	0	0	0	4,000	4,000	0	0	0
100047872	HOMESTEAD	FL		11/20/2020		2,799	0	0	0	0	0	0	2,799	2,799	0	0	0
100047878	OLNEY	MD		11/20/2020		7,246	0	0	0	0	0	0	7,246	7,246	0	0	0
100047880	VALENCIA	CA		11/20/2020		2,351	0	0	0	0	0	0	2,351	2,351	0	0	0
100047882	PEACHTREE CITY	GA		11/20/2020		13,111	0	0	0	0	0	0	13,111	13,111	0	0	0
100047884	CARY	IL		11/20/2020		1,687	0	0	0	0	0	0	1,687	1,687	0	0	0
100047885	LAS VEGAS	NV		11/20/2020		2,295	0	0	0	0	0	0	2,295	2,295	0	0	0
100047887	APPLETON	WI		11/20/2020		1,373	0	0	0	0	0	0	1,373	1,373	0	0	0
100047893	SHAKOPEE	MN		11/20/2020		3,724	0	0	0	0	0	0	3,724	3,724	0	0	0
100047894	HAGERSTOWN	MD		11/20/2020		2,261	0	0	0	0	0	0	2,261	2,261	0	0	0
100047896	PANORAMA CITY	CA		11/20/2020		4,264	0	0	0	0	0	0	4,264	4,264	0	0	0
100048081	BROOKLYN	NY		11/20/2020		6,775	0	0	0	0	0	0	6,775	6,775	0	0	0
100048084	BOYNTON BEACH	FL		11/20/2020		3,394	0	0	0	0	0	0	3,394	3,394	0	0	0
100048085	MILWAUKEE	WI		11/20/2020		2,236	0	0	0	0	0	0	2,236	2,236	0	0	0
100048088	CLEVELAND	OH		11/20/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100048090	DEDHAM	MA		11/20/2020		5,129	0	0	0	0	0	0	5,129	5,129	0	0	0
100048091	BUCKEYE	AZ		11/20/2020		15,690	0	0	0	0	0	0	15,690	15,690	0	0	0
100048098	BEAUMONT	CA		11/20/2020		4,008	0	0	0	0	0	0	4,008	4,008	0	0	0
100048100	SAINT LOUIS	MO		11/20/2020		1,986	0	0	0	0	0	0	1,986	1,986	0	0	0
100048101	GROVELAND	FL		11/20/2020		3,354	0	0	0	0	0	0	3,354	3,354	0	0	0
100048102	CHICAGO	IL		11/20/2020		8,833	0	0	0	0	0	0	8,833	8,833	0	0	0
100048110	MOSES LAKE	WA		11/20/2020		2,802	0	0	0	0	0	0	2,802	2,802	0	0	0
100048111	HOLLYWOOD	FL		11/20/2020		8,885	0	0	0	0	0	0	8,885	8,885	0	0	0
100048115	PALOS HEIGHTS	IL		11/20/2020		2,745	0	0	0	0	0	0	2,745	2,745	0	0	0
100048125	VIRGINIA BEACH	VA		11/20/2020		4,868	0	0	0	0	0	0	4,868	4,868	0	0	0
100048126	PALMDALE	CA		11/20/2020		3,347	0	0	0	0	0	0	3,347	3,347	0	0	0
100048133	BRADENTON	FL		11/20/2020		2,513	0	0	0	0	0	0	2,513	2,513	0	0	0
100048134	GRAYSLAKE	IL		11/20/2020		3,583	0	0	0	0	0	0	3,583	3,583	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048138	BAKERSFIELD	CA		11/20/2020		3,558	0	0	0	0	0	0	3,558	3,558	0	0	0
100048260	GRAND RAPIDS	MI		11/20/2020		2,795	0	0	0	0	0	0	2,795	2,795	0	0	0
100048267	LAS VEGAS	NV		11/20/2020		3,945	0	0	0	0	0	0	3,945	3,945	0	0	0
100048268	PARLIN	NJ		11/20/2020		2,887	0	0	0	0	0	0	2,887	2,887	0	0	0
100048269	JACKSON	MI		11/20/2020		4,737	0	0	0	0	0	0	4,737	4,737	0	0	0
100048272	SAN JACINTO	CA		11/20/2020		10,247	0	0	0	0	0	0	10,247	10,247	0	0	0
100048273	FORT MYERS	FL		11/20/2020		1,823	0	0	0	0	0	0	1,823	1,823	0	0	0
100048274	PALM SPRINGS	CA		11/20/2020		2,952	0	0	0	0	0	0	2,952	2,952	0	0	0
100048275	CRESTWOOD	IL		11/20/2020		6,639	0	0	0	0	0	0	6,639	6,639	0	0	0
100048280	FORT LAUDERDALE	FL		11/20/2020		12,148	0	0	0	0	0	0	12,148	12,148	0	0	0
100048282	WINTER SPRINGS	FL		11/20/2020		1,343	0	0	0	0	0	0	1,343	1,343	0	0	0
100048284	EDGEWOOD	MD		11/20/2020		4,576	0	0	0	0	0	0	4,576	4,576	0	0	0
100048286	OMAHA	NE		11/20/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100048287	CROTON ON HUDSON	NY		11/20/2020		11,096	0	0	0	0	0	0	11,096	11,096	0	0	0
100048295	MINNEAPOLIS	MN		11/20/2020		3,790	0	0	0	0	0	0	3,790	3,790	0	0	0
100048298	WOODBRIDGE	VA		11/20/2020		14,510	0	0	0	0	0	0	14,510	14,510	0	0	0
100048306	MIAMI	FL		11/20/2020		2,385	0	0	0	0	0	0	2,385	2,385	0	0	0
100048443	ATLANTA	GA		11/20/2020		4,382	0	0	0	0	0	0	4,382	4,382	0	0	0
100048446	LUNENBURG	MA		11/20/2020		5,135	0	0	0	0	0	0	5,135	5,135	0	0	0
100048447	OLD SAYBROOK	CT		11/20/2020		3,989	0	0	0	0	0	0	3,989	3,989	0	0	0
100048452	MIAMI	FL		11/20/2020		3,405	0	0	0	0	0	0	3,405	3,405	0	0	0
100048454	DEER PARK	TX		11/20/2020		1,492	0	0	0	0	0	0	1,492	1,492	0	0	0
100048457	WILLARD	MO		11/20/2020		1,534	0	0	0	0	0	0	1,534	1,534	0	0	0
100048459	HEPHZIBAH	GA		11/20/2020		1,201	0	0	0	0	0	0	1,201	1,201	0	0	0
100048469	FORT LAUDERDALE	FL		11/20/2020		2,645	0	0	0	0	0	0	2,645	2,645	0	0	0
100048471	HIALEAH	FL		11/20/2020		4,350	0	0	0	0	0	0	4,350	4,350	0	0	0
100048473	SYLMAR	CA		11/20/2020		8,740	0	0	0	0	0	0	8,740	8,740	0	0	0
100048477	HIALEAH	FL		11/20/2020		5,015	0	0	0	0	0	0	5,015	5,015	0	0	0
100048484	BRONX	NY		11/20/2020		32,415	0	0	0	0	0	0	32,415	32,415	0	0	0
100048488	CARLE PLACE	NY		11/20/2020		4,999	0	0	0	0	0	0	4,999	4,999	0	0	0
100047005	PITTSBURGH	PA		11/20/2020		1,225	0	0	0	0	0	0	1,225	1,225	0	0	0
100047008	HUMBLE	TX		11/20/2020		581	0	0	0	0	0	0	581	581	0	0	0
100047009	BRANDON	FL		11/20/2020		3,296	0	0	0	0	0	0	3,296	3,296	0	0	0
100047015	ERIE	PA		11/20/2020		1,074	0	0	0	0	0	0	1,074	1,074	0	0	0
100047016	BLYTHEWOOD	SC		11/20/2020		333	0	0	0	0	0	0	333	333	0	0	0
100047019	FLAGLER BEACH	FL		11/20/2020		1,253	0	0	0	0	0	0	1,253	1,253	0	0	0
100047023	AURORA	IL		11/20/2020		684	0	0	0	0	0	0	684	684	0	0	0
100047037	FARMINGTON HILLS	MI		11/20/2020		9,972	0	0	0	0	0	0	9,972	9,972	0	0	0
100047042	SAINT JOSEPH	MI		11/20/2020		1,370	0	0	0	0	0	0	1,370	1,370	0	0	0
100047052	OVID	MI		11/20/2020		1,429	0	0	0	0	0	0	1,429	1,429	0	0	0
100047175	ASHEBORO	NC		11/20/2020		715	0	0	0	0	0	0	715	715	0	0	0
100047177	GRETNA	LA		11/20/2020		1,270	0	0	0	0	0	0	1,270	1,270	0	0	0
100047178	ELLENWOOD	GA		11/20/2020		11,149	0	0	0	0	0	0	11,149	11,149	0	0	0
100047181	CHICAGO	IL		11/20/2020		3,488	0	0	0	0	0	0	3,488	3,488	0	0	0
100047189	COLD SPRING	NY		11/20/2020		5,881	0	0	0	0	0	0	5,881	5,881	0	0	0
100047192	JONESBORO	GA		11/20/2020		1,325	0	0	0	0	0	0	1,325	1,325	0	0	0
100047196	CORYDON	KY		11/20/2020		723	0	0	0	0	0	0	723	723	0	0	0
100047202	WEST NEW YORK	NJ		11/20/2020		2,550	0	0	0	0	0	0	2,550	2,550	0	0	0
100047204	TRENTON	MI		11/20/2020		883	0	0	0	0	0	0	883	883	0	0	0
100047225	CALIENTE	NV		11/20/2020		1,627	0	0	0	0	0	0	1,627	1,627	0	0	0
100047226	GAINESVILLE	GA		11/20/2020		1,369	0	0	0	0	0	0	1,369	1,369	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047413	HYATTSVILLE	MD		11/20/2020		8,595	0	0	0	0	0	0	8,595	8,595	0	0	0
100047419	SAINT CLAIR SHORES	MI		11/20/2020		7,041	0	0	0	0	0	0	7,041	7,041	0	0	0
100047431	TUCKAHOE	NJ		11/20/2020		2,320	0	0	0	0	0	0	2,320	2,320	0	0	0
100047440	DANIELSVILLE	PA		11/20/2020		1,581	0	0	0	0	0	0	1,581	1,581	0	0	0
100047442	NEWPORT	VA		11/20/2020		3,222	0	0	0	0	0	0	3,222	3,222	0	0	0
100047445	TROY	MI		11/20/2020		5,430	0	0	0	0	0	0	5,430	5,430	0	0	0
100047451	GIBSONTON	FL		11/20/2020		1,589	0	0	0	0	0	0	1,589	1,589	0	0	0
100047458	TAMPA	FL		11/20/2020		6,675	0	0	0	0	0	0	6,675	6,675	0	0	0
100047470	MONTGOMERY	IL		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100047605	BRADENTON	FL		11/20/2020		1,372	0	0	0	0	0	0	1,372	1,372	0	0	0
100047606	TINLEY PARK	IL		11/20/2020		2,595	0	0	0	0	0	0	2,595	2,595	0	0	0
100047608	PORT RICHEY	FL		11/20/2020		1,277	0	0	0	0	0	0	1,277	1,277	0	0	0
100047611	CENTRAL ISLIP	NY		11/20/2020		2,855	0	0	0	0	0	0	2,855	2,855	0	0	0
100047613	MARATHON	FL		11/20/2020		5,764	0	0	0	0	0	0	5,764	5,764	0	0	0
100047626	PALM BAY	FL		11/20/2020		1,275	0	0	0	0	0	0	1,275	1,275	0	0	0
100047631	WAYNESVILLE	OH		11/20/2020		1,578	0	0	0	0	0	0	1,578	1,578	0	0	0
100047633	HOLLISTON	MA		11/20/2020		3,617	0	0	0	0	0	0	3,617	3,617	0	0	0
100047635	BENNETT	CO		11/20/2020		5,173	0	0	0	0	0	0	5,173	5,173	0	0	0
100047639	WILLINGBORO	NJ		11/20/2020		1,811	0	0	0	0	0	0	1,811	1,811	0	0	0
100047645	DOUGLASVILLE	GA		11/20/2020		1,719	0	0	0	0	0	0	1,719	1,719	0	0	0
100047646	TEMECULA	CA		11/20/2020		4,674	0	0	0	0	0	0	4,674	4,674	0	0	0
100047648	VALLEJO	CA		11/20/2020		4,514	0	0	0	0	0	0	4,514	4,514	0	0	0
100047803	CHICAGO	IL		11/20/2020		1,398	0	0	0	0	0	0	1,398	1,398	0	0	0
100047805	MOUNT PLEASANT	PA		11/20/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100047813	MATHER	CA		11/20/2020		3,355	0	0	0	0	0	0	3,355	3,355	0	0	0
100047822	AMELIA	OH		11/20/2020		1,728	0	0	0	0	0	0	1,728	1,728	0	0	0
100047824	CORONA	CA		11/20/2020		4,317	0	0	0	0	0	0	4,317	4,317	0	0	0
100047825	CHICAGO	IL		11/20/2020		2,987	0	0	0	0	0	0	2,987	2,987	0	0	0
100047835	LANSING	MI		11/20/2020		3,167	0	0	0	0	0	0	3,167	3,167	0	0	0
100047838	EAST HAMPTON	NY		11/20/2020		10,491	0	0	0	0	0	0	10,491	10,491	0	0	0
100047839	OAKLEY	CA		11/20/2020		4,445	0	0	0	0	0	0	4,445	4,445	0	0	0
100047843	LAS VEGAS	NV		11/20/2020		1,839	0	0	0	0	0	0	1,839	1,839	0	0	0
100047855	SAINT LOUIS	MO		11/20/2020		1,761	0	0	0	0	0	0	1,761	1,761	0	0	0
100047856	FORT MYERS	FL		11/20/2020		2,150	0	0	0	0	0	0	2,150	2,150	0	0	0
100047972	DERWOOD	MD		11/20/2020		4,805	0	0	0	0	0	0	4,805	4,805	0	0	0
100047979	HYATTSVILLE	MD		11/20/2020		3,225	0	0	0	0	0	0	3,225	3,225	0	0	0
100047980	VERSAILLES	KY		11/20/2020		2,725	0	0	0	0	0	0	2,725	2,725	0	0	0
100047981	GLENDALE HEIGHTS	IL		11/20/2020		7,769	0	0	0	0	0	0	7,769	7,769	0	0	0
100047986	COLLINGSWOOD	NJ		11/20/2020		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0
100047989	CHARLOTTE	NC		11/20/2020		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100047991	THOMPSON	CT		11/20/2020		4,511	0	0	0	0	0	0	4,511	4,511	0	0	0
100047995	CICERO	IL		11/20/2020		4,539	0	0	0	0	0	0	4,539	4,539	0	0	0
100047997	MIAMI	FL		11/20/2020		2,604	0	0	0	0	0	0	2,604	2,604	0	0	0
100047998	APOPKA	FL		11/20/2020		2,893	0	0	0	0	0	0	2,893	2,893	0	0	0
100048003	PATCHOGUE	NY		11/20/2020		8,990	0	0	0	0	0	0	8,990	8,990	0	0	0
100048005	MINNEAPOLIS	MN		11/20/2020		72,272	0	0	0	0	0	0	72,272	72,272	0	0	0
100048007	SACRAMENTO	CA		11/20/2020		6,862	0	0	0	0	0	0	6,862	6,862	0	0	0
100048015	FOLSOM	CA		11/20/2020		4,284	0	0	0	0	0	0	4,284	4,284	0	0	0
100048017	NORWALK	CA		11/20/2020		45,518	0	0	0	0	0	0	45,518	45,518	0	0	0
100048021	MINNEAPOLIS	MN		11/20/2020		2,017	0	0	0	0	0	0	2,017	2,017	0	0	0
100048023	WINDSOR	CA		11/20/2020		8,531	0	0	0	0	0	0	8,531	8,531	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048199	PORTLAND	OR		11/20/2020		2,570	0	0	0	0	0	0	2,570	2,570	0	0	0
100048206	FRESNO	CA		11/20/2020		9,261	0	0	0	0	0	0	9,261	9,261	0	0	0
100048209	MODESTO	CA		11/20/2020		8,905	0	0	0	0	0	0	8,905	8,905	0	0	0
100048212	CYPRESS	TX		11/20/2020		4,452	0	0	0	0	0	0	4,452	4,452	0	0	0
100048215	MIAMI	FL		11/20/2020		2,206	0	0	0	0	0	0	2,206	2,206	0	0	0
100048219	FAIRFIELD	OH		11/20/2020		2,487	0	0	0	0	0	0	2,487	2,487	0	0	0
100048222	CHICAGO	IL		11/20/2020		8,579	0	0	0	0	0	0	8,579	8,579	0	0	0
100048224	BAKERSFIELD	CA		11/20/2020		6,155	0	0	0	0	0	0	6,155	6,155	0	0	0
100048226	FRESNO	CA		11/20/2020		10,425	0	0	0	0	0	0	10,425	10,425	0	0	0
100048230	GILBERT	AZ		11/20/2020		2,949	0	0	0	0	0	0	2,949	2,949	0	0	0
100048237	WOODBURY	NJ		11/20/2020		1,080	0	0	0	0	0	0	1,080	1,080	0	0	0
100048241	ORLANDO	FL		11/20/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100048243	ORLAND	CA		11/20/2020		4,557	0	0	0	0	0	0	4,557	4,557	0	0	0
100048250	LYNCHBURG	VA		11/20/2020		970	0	0	0	0	0	0	970	970	0	0	0
100048251	MESA	AZ		11/20/2020		4,194	0	0	0	0	0	0	4,194	4,194	0	0	0
100048252	FORT LAUDERDALE	FL		11/20/2020		2,818	0	0	0	0	0	0	2,818	2,818	0	0	0
100048253	MARCUS HOOK	PA		11/20/2020		2,108	0	0	0	0	0	0	2,108	2,108	0	0	0
100048255	BROCKTON	MA		11/20/2020		1,639	0	0	0	0	0	0	1,639	1,639	0	0	0
100048373	SCOTTSDALE	AZ		11/20/2020		6,058	0	0	0	0	0	0	6,058	6,058	0	0	0
100048375	HALIFAX	MA		11/20/2020		3,090	0	0	0	0	0	0	3,090	3,090	0	0	0
100048377	NAPLES	FL		11/20/2020		3,485	0	0	0	0	0	0	3,485	3,485	0	0	0
100048378	MARENGO	OH		11/20/2020		2,519	0	0	0	0	0	0	2,519	2,519	0	0	0
100048380	PURCELLVILLE	VA		11/20/2020		4,949	0	0	0	0	0	0	4,949	4,949	0	0	0
100048388	JOHNSTOWN	OH		11/20/2020		3,519	0	0	0	0	0	0	3,519	3,519	0	0	0
100048403	EL MONTE	CA		11/20/2020		14,158	0	0	0	0	0	0	14,158	14,158	0	0	0
100048404	HUNTINGTON PARK	CA		11/20/2020		6,772	0	0	0	0	0	0	6,772	6,772	0	0	0
100048405	PLEASANT GROVE	UT		11/20/2020		6,621	0	0	0	0	0	0	6,621	6,621	0	0	0
100048418	METHUEN	MA		11/20/2020		4,331	0	0	0	0	0	0	4,331	4,331	0	0	0
100048419	HANOVER PARK	IL		11/20/2020		2,934	0	0	0	0	0	0	2,934	2,934	0	0	0
100048421	SEMINOLE	FL		11/20/2020		1,536	0	0	0	0	0	0	1,536	1,536	0	0	0
100048425	JACKSONVILLE	FL		11/20/2020		1,887	0	0	0	0	0	0	1,887	1,887	0	0	0
100048429	EAST ELMHURST	NY		11/20/2020		6,075	0	0	0	0	0	0	6,075	6,075	0	0	0
100048430	FENTON	MI		11/20/2020		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0
100047555	GRAND RAPIDS	MI		11/20/2020		6,812	0	0	0	0	0	0	6,812	6,812	0	0	0
100047568	BONDURANT	IA		11/20/2020		3,662	0	0	0	0	0	0	3,662	3,662	0	0	0
100047575	MARKSVILLE	LA		11/20/2020		1,769	0	0	0	0	0	0	1,769	1,769	0	0	0
100047580	TAMPA	FL		11/20/2020		3,496	0	0	0	0	0	0	3,496	3,496	0	0	0
100047585	MOUNT HOLLY	VT		11/20/2020		2,415	0	0	0	0	0	0	2,415	2,415	0	0	0
100047595	STERLING HEIGHTS	MI		11/20/2020		16,072	0	0	0	0	0	0	16,072	16,072	0	0	0
100047598	CONWAY	SC		11/20/2020		5,605	0	0	0	0	0	0	5,605	5,605	0	0	0
100047599	MOORESVILLE	NC		11/20/2020		6,296	0	0	0	0	0	0	6,296	6,296	0	0	0
100047735	TEMECULA	CA		11/20/2020		8,470	0	0	0	0	0	0	8,470	8,470	0	0	0
100047736	CLOVIS	CA		11/20/2020		2,069	0	0	0	0	0	0	2,069	2,069	0	0	0
100047740	MIAMI	FL		11/20/2020		8,259	0	0	0	0	0	0	8,259	8,259	0	0	0
100047758	WARREN	MI		11/20/2020		1,708	0	0	0	0	0	0	1,708	1,708	0	0	0
100047761	WORCESTER	MA		11/20/2020		2,496	0	0	0	0	0	0	2,496	2,496	0	0	0
100047767	LYNN	MA		11/20/2020		3,307	0	0	0	0	0	0	3,307	3,307	0	0	0
100047769	ELK RIVER	MN		11/20/2020		3,529	0	0	0	0	0	0	3,529	3,529	0	0	0
100047775	ARLINGTON	TX		11/20/2020		3,717	0	0	0	0	0	0	3,717	3,717	0	0	0
100047777	STAFFORD	TX		11/20/2020		1,501	0	0	0	0	0	0	1,501	1,501	0	0	0
100047778	PALATINE	IL		11/20/2020		2,217	0	0	0	0	0	0	2,217	2,217	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047785	HARRISON	AR		11/20/2020		5,117	0	0	0	0	0	0	5,117	5,117	0	0	0
100047787	CARMICHAEL	CA		11/20/2020		11,690	0	0	0	0	0	0	11,690	11,690	0	0	0
100047792	HOLLYWOOD	FL		11/20/2020		3,668	0	0	0	0	0	0	3,668	3,668	0	0	0
100047793	AVON PARK	FL		11/20/2020		1,678	0	0	0	0	0	0	1,678	1,678	0	0	0
100047915	DARIEN	IL		11/20/2020		6,822	0	0	0	0	0	0	6,822	6,822	0	0	0
100047916	RALEIGH	NC		11/20/2020		9,708	0	0	0	0	0	0	9,708	9,708	0	0	0
100047919	BROOKLYN	NY		11/20/2020		4,173	0	0	0	0	0	0	4,173	4,173	0	0	0
100047924	FOWLERVILLE	MI		11/20/2020		2,036	0	0	0	0	0	0	2,036	2,036	0	0	0
100047926	POMPANO BEACH	FL		11/20/2020		8,074	0	0	0	0	0	0	8,074	8,074	0	0	0
100047931	BURLINGTON	IA		11/20/2020		2,685	0	0	0	0	0	0	2,685	2,685	0	0	0
100047935	LAWRENCEVILLE	GA		11/20/2020		3,293	0	0	0	0	0	0	3,293	3,293	0	0	0
100047938	IONIA	MI		11/20/2020		2,784	0	0	0	0	0	0	2,784	2,784	0	0	0
100047939	DUNDEE	IL		11/20/2020		3,569	0	0	0	0	0	0	3,569	3,569	0	0	0
100047944	LAS VEGAS	NV		11/20/2020		2,483	0	0	0	0	0	0	2,483	2,483	0	0	0
100047947	HILLSBOROUGH	NJ		11/20/2020		14,000	0	0	0	0	0	0	14,000	14,000	0	0	0
100047948	SCOTTSDALE	AZ		11/20/2020		3,591	0	0	0	0	0	0	3,591	3,591	0	0	0
100047954	EASTABOGA	AL		11/20/2020		3,711	0	0	0	0	0	0	3,711	3,711	0	0	0
100047956	LORAIN	OH		11/20/2020		749	0	0	0	0	0	0	749	749	0	0	0
100047959	TOMS RIVER	NJ		11/20/2020		1,485	0	0	0	0	0	0	1,485	1,485	0	0	0
100047961	RANDOLPH	MA		11/20/2020		3,188	0	0	0	0	0	0	3,188	3,188	0	0	0
100047963	SOUTH OZONE PARK	NY		11/20/2020		12,783	0	0	0	0	0	0	12,783	12,783	0	0	0
100048142	GERMANTOWN	MD		11/20/2020		6,587	0	0	0	0	0	0	6,587	6,587	0	0	0
100048147	TUCSON	AZ		11/20/2020		1,910	0	0	0	0	0	0	1,910	1,910	0	0	0
100048150	CHICAGO	IL		11/20/2020		12,224	0	0	0	0	0	0	12,224	12,224	0	0	0
100048159	NORTH BALDWIN	NY		11/20/2020		5,375	0	0	0	0	0	0	5,375	5,375	0	0	0
100048165	MUKILTEO	WA		11/20/2020		7,291	0	0	0	0	0	0	7,291	7,291	0	0	0
100048166	NORTHBRIDGE	MA		11/20/2020		3,494	0	0	0	0	0	0	3,494	3,494	0	0	0
100048167	HAGERSTOWN	MD		11/20/2020		8,789	0	0	0	0	0	0	8,789	8,789	0	0	0
100048169	HOLLYWOOD	FL		11/20/2020		4,621	0	0	0	0	0	0	4,621	4,621	0	0	0
100048171	CHANHASSEN	MN		11/20/2020		4,612	0	0	0	0	0	0	4,612	4,612	0	0	0
100048174	NORTH PORT	FL		11/20/2020		1,842	0	0	0	0	0	0	1,842	1,842	0	0	0
100048176	STERLING HEIGHTS	MI		11/20/2020		6,556	0	0	0	0	0	0	6,556	6,556	0	0	0
100048178	BALTIMORE	MD		11/20/2020		3,531	0	0	0	0	0	0	3,531	3,531	0	0	0
100048179	LAUDERHILL	FL		11/20/2020		2,496	0	0	0	0	0	0	2,496	2,496	0	0	0
100048181	BRONX	NY		11/20/2020		9,521	0	0	0	0	0	0	9,521	9,521	0	0	0
100048182	GOLDEN	CO		11/20/2020		6,822	0	0	0	0	0	0	6,822	6,822	0	0	0
100048183	RIVERSIDE	CA		11/20/2020		2,922	0	0	0	0	0	0	2,922	2,922	0	0	0
100048184	VIRGINIA BEACH	VA		11/20/2020		5,417	0	0	0	0	0	0	5,417	5,417	0	0	0
100048185	MARLBOROUGH	MA		11/20/2020		11,699	0	0	0	0	0	0	11,699	11,699	0	0	0
100048190	RICHMOND HILL	NY		11/20/2020		5,115	0	0	0	0	0	0	5,115	5,115	0	0	0
100048192	ADDISON	IL		11/20/2020		4,228	0	0	0	0	0	0	4,228	4,228	0	0	0
100048320	PINON HILLS	CA		11/20/2020		6,276	0	0	0	0	0	0	6,276	6,276	0	0	0
100048323	FONTANA	CA		11/20/2020		4,475	0	0	0	0	0	0	4,475	4,475	0	0	0
100048324	CENTRAL ISLIP	NY		11/20/2020		4,852	0	0	0	0	0	0	4,852	4,852	0	0	0
100048327	ONTARIO	CA		11/20/2020		7,355	0	0	0	0	0	0	7,355	7,355	0	0	0
100048328	ALBUQUERQUE	NM		11/20/2020		2,708	0	0	0	0	0	0	2,708	2,708	0	0	0
100048340	SAN ANTONIO	TX		11/20/2020		986	0	0	0	0	0	0	986	986	0	0	0
100048351	VICTORVILLE	CA		11/20/2020		9,240	0	0	0	0	0	0	9,240	9,240	0	0	0
100048354	CHESAPEAKE	VA		11/20/2020		16,247	0	0	0	0	0	0	16,247	16,247	0	0	0
100048361	BANGOR	CA		11/20/2020		12,206	0	0	0	0	0	0	12,206	12,206	0	0	0
100048363	STATEN ISLAND	NY		11/20/2020		3,761	0	0	0	0	0	0	3,761	3,761	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048364	SALEM	NH		11/20/2020		6,800	0	0	0	0	0	0	6,800	6,800	0	0	0
100048365	LEXINGTON	MI		11/20/2020		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100048491	CARSON	CA		11/20/2020		3,067	0	0	0	0	0	0	3,067	3,067	0	0	0
100048499	LAS VEGAS	NV		11/20/2020		1,639	0	0	0	0	0	0	1,639	1,639	0	0	0
100048502	CHICO	CA		11/20/2020		5,500	0	0	0	0	0	0	5,500	5,500	0	0	0
100048503	FLOSSMOOR	IL		11/20/2020		4,073	0	0	0	0	0	0	4,073	4,073	0	0	0
100048507	SAN ANTONIO	TX		11/20/2020		8,804	0	0	0	0	0	0	8,804	8,804	0	0	0
100048510	PARKER	CO		11/20/2020		6,304	0	0	0	0	0	0	6,304	6,304	0	0	0
100048513	FRANKLIN PARK	IL		11/20/2020		1,771	0	0	0	0	0	0	1,771	1,771	0	0	0
100048525	ORLEANS	MI		11/20/2020		4,921	0	0	0	0	0	0	4,921	4,921	0	0	0
100048528	BECHTELSVILLE	PA		11/20/2020		2,219	0	0	0	0	0	0	2,219	2,219	0	0	0
100048532	WHITE PLAINS	NY		11/20/2020		5,823	0	0	0	0	0	0	5,823	5,823	0	0	0
100048535	MINNEAPOLIS	MN		11/20/2020		7,166	0	0	0	0	0	0	7,166	7,166	0	0	0
100048539	STONY POINT	NY		11/20/2020		3,557	0	0	0	0	0	0	3,557	3,557	0	0	0
100048656	ROCKVILLE	MD		11/20/2020		3,610	0	0	0	0	0	0	3,610	3,610	0	0	0
100048659	CHARLOTTE	NC		11/20/2020		4,813	0	0	0	0	0	0	4,813	4,813	0	0	0
100048660	SAINT PAUL	MN		11/20/2020		3,903	0	0	0	0	0	0	3,903	3,903	0	0	0
100048669	MACUNGIE	PA		11/20/2020		4,976	0	0	0	0	0	0	4,976	4,976	0	0	0
100048670	GLENDALE	AZ		11/20/2020		2,815	0	0	0	0	0	0	2,815	2,815	0	0	0
100048671	LEHIGH ACRES	FL		11/20/2020		4,191	0	0	0	0	0	0	4,191	4,191	0	0	0
100048672	HIALEAH	FL		11/20/2020		4,509	0	0	0	0	0	0	4,509	4,509	0	0	0
100048673	MUSKEGON	MI		11/20/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100048678	PLEASANTVILLE	NJ		11/20/2020		8,239	0	0	0	0	0	0	8,239	8,239	0	0	0
100048679	SYLMAR	CA		11/20/2020		4,025	0	0	0	0	0	0	4,025	4,025	0	0	0
100048681	HOUSTON	TX		11/20/2020		3,519	0	0	0	0	0	0	3,519	3,519	0	0	0
100048682	ADELANTO	CA		11/20/2020		2,966	0	0	0	0	0	0	2,966	2,966	0	0	0
100048683	PALMETTO	FL		11/20/2020		2,429	0	0	0	0	0	0	2,429	2,429	0	0	0
100048685	RIVERSIDE	CA		11/20/2020		12,829	0	0	0	0	0	0	12,829	12,829	0	0	0
100048692	FAIRBURN	GA		11/20/2020		6,697	0	0	0	0	0	0	6,697	6,697	0	0	0
100048698	GOODYEAR	AZ		11/20/2020		9,071	0	0	0	0	0	0	9,071	9,071	0	0	0
100048875	BELVIDERE	IL		11/20/2020		4,810	0	0	0	0	0	0	4,810	4,810	0	0	0
100048876	ALBUQUERQUE	NM		11/20/2020		2,426	0	0	0	0	0	0	2,426	2,426	0	0	0
100048878	OCOEE	FL		11/20/2020		3,495	0	0	0	0	0	0	3,495	3,495	0	0	0
100048880	THOUSAND OAKS	CA		11/20/2020		11,543	0	0	0	0	0	0	11,543	11,543	0	0	0
100048888	FONTANA	CA		11/20/2020		10,856	0	0	0	0	0	0	10,856	10,856	0	0	0
100048896	VAIL	AZ		11/20/2020		3,642	0	0	0	0	0	0	3,642	3,642	0	0	0
100048904	MATTAPAN	MA		11/20/2020		6,718	0	0	0	0	0	0	6,718	6,718	0	0	0
100048909	PEYTON	CO		11/20/2020		13,107	0	0	0	0	0	0	13,107	13,107	0	0	0
100048910	SAFETY HARBOR	FL		11/20/2020		3,783	0	0	0	0	0	0	3,783	3,783	0	0	0
100048912	MIAMI	FL		11/20/2020		4,827	0	0	0	0	0	0	4,827	4,827	0	0	0
100048922	LANCASTER	CA		11/20/2020		6,439	0	0	0	0	0	0	6,439	6,439	0	0	0
100048923	POMPANO BEACH	FL		11/20/2020		1,711	0	0	0	0	0	0	1,711	1,711	0	0	0
100048925	SAN DIEGO	CA		11/20/2020		4,057	0	0	0	0	0	0	4,057	4,057	0	0	0
100048602	MORENO VALLEY	CA		11/20/2020		13,017	0	0	0	0	0	0	13,017	13,017	0	0	0
100048603	LONG BEACH	CA		11/20/2020		6,752	0	0	0	0	0	0	6,752	6,752	0	0	0
100048609	EUREKA	CA		11/20/2020		5,951	0	0	0	0	0	0	5,951	5,951	0	0	0
100048610	GILBERT	AZ		11/20/2020		2,546	0	0	0	0	0	0	2,546	2,546	0	0	0
100048612	ELY	MN		11/20/2020		2,758	0	0	0	0	0	0	2,758	2,758	0	0	0
100048613	CRESTWOOD	IL		11/20/2020		2,940	0	0	0	0	0	0	2,940	2,940	0	0	0
100048614	SYLMAR	CA		11/20/2020		4,970	0	0	0	0	0	0	4,970	4,970	0	0	0
100048617	ORLANDO	FL		11/20/2020		992	0	0	0	0	0	0	992	992	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100048623	SANTA ANA	CA		11/20/2020		3,568	0	0	0	0	0	0	3,568	3,568	0	0	0
100048625	FONTANA	CA		11/20/2020		2,318	0	0	0	0	0	0	2,318	2,318	0	0	0
100048628	FLORIEN	LA		11/20/2020		413	0	0	0	0	0	0	413	413	0	0	0
100048632	RESTON	VA		11/20/2020		3,922	0	0	0	0	0	0	3,922	3,922	0	0	0
100048637	SAN YSIDRO	CA		11/20/2020		8,463	0	0	0	0	0	0	8,463	8,463	0	0	0
100048639	CERES	CA		11/20/2020		2,501	0	0	0	0	0	0	2,501	2,501	0	0	0
100048640	ROCKVILLE	MD		11/20/2020		3,933	0	0	0	0	0	0	3,933	3,933	0	0	0
100048645	CALVERTON	NY		11/20/2020		4,500	0	0	0	0	0	0	4,500	4,500	0	0	0
100048646	LUNENBURG	MA		11/20/2020		4,618	0	0	0	0	0	0	4,618	4,618	0	0	0
100048648	NEWARK	CA		11/20/2020		7,444	0	0	0	0	0	0	7,444	7,444	0	0	0
100048816	FAIR LAWN	NJ		11/20/2020		5,443	0	0	0	0	0	0	5,443	5,443	0	0	0
100048817	PATCHOGUE	NY		11/20/2020		3,698	0	0	0	0	0	0	3,698	3,698	0	0	0
100048820	NORTH HOLLYWOOD	CA		11/20/2020		5,386	0	0	0	0	0	0	5,386	5,386	0	0	0
100048827	RONKONKOMA	NY		11/20/2020		2,114	0	0	0	0	0	0	2,114	2,114	0	0	0
100048835	WASHINGTON	DC		11/20/2020		10,714	0	0	0	0	0	0	10,714	10,714	0	0	0
100048862	AUSTIN	TX		11/20/2020		4,030	0	0	0	0	0	0	4,030	4,030	0	0	0
100048865	BAKERSFIELD	CA		11/20/2020		7,573	0	0	0	0	0	0	7,573	7,573	0	0	0
100048866	IRVINGTON	NJ		11/20/2020		4,556	0	0	0	0	0	0	4,556	4,556	0	0	0
100048867	CINCINNATI	OH		11/20/2020		1,986	0	0	0	0	0	0	1,986	1,986	0	0	0
100048870	GARY	IN		11/20/2020		1,794	0	0	0	0	0	0	1,794	1,794	0	0	0
100048871	FENTON	MI		11/20/2020		2,753	0	0	0	0	0	0	2,753	2,753	0	0	0
100048872	GUNTERSVILLE	AL		11/20/2020		2,573	0	0	0	0	0	0	2,573	2,573	0	0	0
100048975	ANCHORAGE	AK		11/20/2020		3,055	0	0	0	0	0	0	3,055	3,055	0	0	0
100048982	MONTROSE	CA		11/20/2020		5,620	0	0	0	0	0	0	5,620	5,620	0	0	0
100048988	PHOENIX	AZ		11/20/2020		9,617	0	0	0	0	0	0	9,617	9,617	0	0	0
100048995	GLENDALE	AZ		11/20/2020		4,717	0	0	0	0	0	0	4,717	4,717	0	0	0
100048997	MIAMI	FL		11/20/2020		6,406	0	0	0	0	0	0	6,406	6,406	0	0	0
100048998	VIRGINIA BEACH	VA		11/20/2020		5,929	0	0	0	0	0	0	5,929	5,929	0	0	0
100049002	DELRAY BEACH	FL		11/20/2020		6,114	0	0	0	0	0	0	6,114	6,114	0	0	0
100049007	VANCOUVER	WA		11/20/2020		27,712	0	0	0	0	0	0	27,712	27,712	0	0	0
100049009	WOODBRIDGE	VA		11/20/2020		6,273	0	0	0	0	0	0	6,273	6,273	0	0	0
100049014	HUNTINGTON PARK	CA		11/20/2020		9,305	0	0	0	0	0	0	9,305	9,305	0	0	0
100049015	TITUSVILLE	FL		11/20/2020		4,014	0	0	0	0	0	0	4,014	4,014	0	0	0
100049024	ONTARIO	CA		11/20/2020		4,124	0	0	0	0	0	0	4,124	4,124	0	0	0
100049025	CHICAGO	IL		11/20/2020		3,521	0	0	0	0	0	0	3,521	3,521	0	0	0
100049027	OKEECHOBEE	FL		11/20/2020		2,318	0	0	0	0	0	0	2,318	2,318	0	0	0
100049031	TACOMA	WA		11/20/2020		4,175	0	0	0	0	0	0	4,175	4,175	0	0	0
100049033	CHICAGO	IL		11/20/2020		4,690	0	0	0	0	0	0	4,690	4,690	0	0	0
100049145	CENTRAL ISLIP	NY		11/20/2020		3,870	0	0	0	0	0	0	3,870	3,870	0	0	0
100049147	GLENDALE	AZ		11/20/2020		4,215	0	0	0	0	0	0	4,215	4,215	0	0	0
100049150	JACKSONVILLE	FL		11/20/2020		2,299	0	0	0	0	0	0	2,299	2,299	0	0	0
100049157	JACKSON	GA		11/20/2020		3,734	0	0	0	0	0	0	3,734	3,734	0	0	0
100049164	GILBERT	AZ		11/20/2020		4,049	0	0	0	0	0	0	4,049	4,049	0	0	0
100049165	LOVELAND	CO		11/20/2020		5,507	0	0	0	0	0	0	5,507	5,507	0	0	0
100049167	TAMPA	FL		11/20/2020		1,368	0	0	0	0	0	0	1,368	1,368	0	0	0
100049168	SYRACUSE	NY		11/20/2020		2,082	0	0	0	0	0	0	2,082	2,082	0	0	0
100049169	NORTH CHESTERFIELD	VA		11/20/2020		8,312	0	0	0	0	0	0	8,312	8,312	0	0	0
100049174	BROCKTON	MA		11/20/2020		4,799	0	0	0	0	0	0	4,799	4,799	0	0	0
100049177	COLUMBIA HEIGHTS	MN		11/20/2020		2,152	0	0	0	0	0	0	2,152	2,152	0	0	0
100049185	DENVER	CO		11/20/2020		1,070	0	0	0	0	0	0	1,070	1,070	0	0	0
100049186	GREENSBURG	PA		11/20/2020		2,879	0	0	0	0	0	0	2,879	2,879	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049189	HEBER	CA		11/20/2020		4,857	0	0	0	0	0	0	4,857	4,857	0	0	0
100049194	ARLINGTON	TN		11/20/2020		3,556	0	0	0	0	0	0	3,556	3,556	0	0	0
100049198	MAKAWAO	HI		11/20/2020		6,097	0	0	0	0	0	0	6,097	6,097	0	0	0
100049316	HENRICO	VA		11/20/2020		3,037	0	0	0	0	0	0	3,037	3,037	0	0	0
100049318	CICERO	IL		11/20/2020		2,256	0	0	0	0	0	0	2,256	2,256	0	0	0
100049322	GLEN BURNIE	MD		11/20/2020		6,143	0	0	0	0	0	0	6,143	6,143	0	0	0
100049323	LOS ANGELES	CA		11/20/2020		14,795	0	0	0	0	0	0	14,795	14,795	0	0	0
100049327	LONG BEACH	CA		11/20/2020		5,001	0	0	0	0	0	0	5,001	5,001	0	0	0
100049333	WASHINGTON	MO		11/20/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100049337	FORT BRAGG	CA		11/20/2020		4,937	0	0	0	0	0	0	4,937	4,937	0	0	0
100049339	HIALEAH	FL		11/20/2020		2,381	0	0	0	0	0	0	2,381	2,381	0	0	0
100049342	SAN MARCOS	CA		11/20/2020		6,267	0	0	0	0	0	0	6,267	6,267	0	0	0
100049343	MASSAPEQUA PARK	NY		11/20/2020		7,048	0	0	0	0	0	0	7,048	7,048	0	0	0
100049345	MYRTLE BEACH	SC		11/20/2020		2,216	0	0	0	0	0	0	2,216	2,216	0	0	0
100049348	PANORAMA CITY	CA		11/20/2020		3,591	0	0	0	0	0	0	3,591	3,591	0	0	0
100049353	SPRINGPORT	MI		11/20/2020		1,766	0	0	0	0	0	0	1,766	1,766	0	0	0
100049354	RIVERSIDE	CA		11/20/2020		5,985	0	0	0	0	0	0	5,985	5,985	0	0	0
100049356	BELOIT	WI		11/20/2020		2,771	0	0	0	0	0	0	2,771	2,771	0	0	0
100049362	LOS ANGELES	CA		11/20/2020		5,591	0	0	0	0	0	0	5,591	5,591	0	0	0
100049364	SUN VALLEY	CA		11/20/2020		4,432	0	0	0	0	0	0	4,432	4,432	0	0	0
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020		3,534	0	0	0	0	0	0	3,534	3,534	0	0	0
100049528	GREENSBORO	NC		11/20/2020		4,075	0	0	0	0	0	0	4,075	4,075	0	0	0
100049529	ACCOKEEK	MD		11/20/2020		6,198	0	0	0	0	0	0	6,198	6,198	0	0	0
100049541	HANOVER	PA		11/20/2020		1,341	0	0	0	0	0	0	1,341	1,341	0	0	0
100049545	OCEANSIDE	CA		11/20/2020		4,710	0	0	0	0	0	0	4,710	4,710	0	0	0
100049549	WASHINGTON	DC		11/20/2020		2,615	0	0	0	0	0	0	2,615	2,615	0	0	0
100049554	BLUFFTON	SC		11/20/2020		5,901	0	0	0	0	0	0	5,901	5,901	0	0	0
100049559	MORENO VALLEY	CA		11/20/2020		2,834	0	0	0	0	0	0	2,834	2,834	0	0	0
100049563	CITRUS HEIGHTS	CA		11/20/2020		5,929	0	0	0	0	0	0	5,929	5,929	0	0	0
100049564	HILLSBORO	OR		11/20/2020		9,837	0	0	0	0	0	0	9,837	9,837	0	0	0
100049567	POMONA	CA		11/20/2020		4,487	0	0	0	0	0	0	4,487	4,487	0	0	0
100049572	JUPITER	FL		11/20/2020		2,249	0	0	0	0	0	0	2,249	2,249	0	0	0
100049580	HUNTINGTON PARK	CA		11/20/2020		3,731	0	0	0	0	0	0	3,731	3,731	0	0	0
100049693	LOS ANGELES	CA		11/20/2020		4,826	0	0	0	0	0	0	4,826	4,826	0	0	0
100049705	BROOKLYN	NY		11/20/2020		7,023	0	0	0	0	0	0	7,023	7,023	0	0	0
100049711	CHARLOTTE	NC		11/20/2020		7,087	0	0	0	0	0	0	7,087	7,087	0	0	0
100049716	GARDEN GROVE	CA		11/20/2020		6,822	0	0	0	0	0	0	6,822	6,822	0	0	0
100049717	PARKER	AZ		11/20/2020		9,947	0	0	0	0	0	0	9,947	9,947	0	0	0
100049719	CHICAGO	IL		11/20/2020		2,646	0	0	0	0	0	0	2,646	2,646	0	0	0
100049723	QUEENS VILLAGE	NY		11/20/2020		6,152	0	0	0	0	0	0	6,152	6,152	0	0	0
100049725	HENDERSON	NV		11/20/2020		81,187	0	0	0	0	0	0	81,187	81,187	0	0	0
100049741	LOS ANGELES	CA		11/20/2020		8,142	0	0	0	0	0	0	8,142	8,142	0	0	0
100049869	WAIPAHU	HI		11/20/2020		18,419	0	0	0	0	0	0	18,419	18,419	0	0	0
100049873	LOS ANGELES	CA		11/20/2020		5,282	0	0	0	0	0	0	5,282	5,282	0	0	0
100049874	CHATSWORTH	CA		11/20/2020		4,173	0	0	0	0	0	0	4,173	4,173	0	0	0
100049876	OXNARD	CA		11/20/2020		6,327	0	0	0	0	0	0	6,327	6,327	0	0	0
100049881	PALM COAST	FL		11/20/2020		3,458	0	0	0	0	0	0	3,458	3,458	0	0	0
100049882	LEVITTOWN	NY		11/20/2020		3,007	0	0	0	0	0	0	3,007	3,007	0	0	0
100049885	NORTHVALE	NJ		11/20/2020		6,119	0	0	0	0	0	0	6,119	6,119	0	0	0
100049886	INGLEWOOD	CA		11/20/2020		5,367	0	0	0	0	0	0	5,367	5,367	0	0	0
100049889	PACOIMA	CA		11/20/2020		4,687	0	0	0	0	0	0	4,687	4,687	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049890	PORTLAND	OR		11/20/2020		7,977	0	0	0	0	0	0	7,977	7,977	0	0	0
100049895	DES PLAINES	IL		11/20/2020		3,838	0	0	0	0	0	0	3,838	3,838	0	0	0
100049900	SEATTLE	WA		11/20/2020		4,373	0	0	0	0	0	0	4,373	4,373	0	0	0
100049901	KENT	WA		11/20/2020		4,531	0	0	0	0	0	0	4,531	4,531	0	0	0
100049905	CROSSVILLE	AL		11/20/2020		3,757	0	0	0	0	0	0	3,757	3,757	0	0	0
100049908	FORKED RIVER	NJ		11/20/2020		2,716	0	0	0	0	0	0	2,716	2,716	0	0	0
100049909	MARENGO	IL		11/20/2020		4,565	0	0	0	0	0	0	4,565	4,565	0	0	0
100049916	CHICAGO	IL		11/20/2020		4,318	0	0	0	0	0	0	4,318	4,318	0	0	0
100049919	POMPANO BEACH	FL		11/20/2020		3,503	0	0	0	0	0	0	3,503	3,503	0	0	0
100049921	SPRINGFIELD GARDENS	NY		11/20/2020		7,696	0	0	0	0	0	0	7,696	7,696	0	0	0
100049923	KATHLEEN	FL		11/20/2020		3,621	0	0	0	0	0	0	3,621	3,621	0	0	0
100048542	TUCSON	AZ		11/20/2020		56,171	0	0	0	0	0	0	56,171	56,171	0	0	0
100048543	MINNEAPOLIS	MN		11/20/2020		2,832	0	0	0	0	0	0	2,832	2,832	0	0	0
100048544	SAINT PAUL	MN		11/20/2020		3,475	0	0	0	0	0	0	3,475	3,475	0	0	0
100048552	BROOKLYN	NY		11/20/2020		8,573	0	0	0	0	0	0	8,573	8,573	0	0	0
100048553	WORCESTER	MA		11/20/2020		4,037	0	0	0	0	0	0	4,037	4,037	0	0	0
100048554	MARLBORO	NJ		11/20/2020		3,049	0	0	0	0	0	0	3,049	3,049	0	0	0
100048556	NORWALK	CA		11/20/2020		4,005	0	0	0	0	0	0	4,005	4,005	0	0	0
100048564	RICHMOND	VA		11/20/2020		324	0	0	0	0	0	0	324	324	0	0	0
100048566	WARMINSTER	PA		11/20/2020		4,177	0	0	0	0	0	0	4,177	4,177	0	0	0
100048568	LOWELL	MA		11/20/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100048570	PORT SAINT LUCIE	FL		11/20/2020		3,311	0	0	0	0	0	0	3,311	3,311	0	0	0
100048579	LAKE ARROWHEAD	CA		11/20/2020		2,200	0	0	0	0	0	0	2,200	2,200	0	0	0
100048581	MIAMI	FL		11/20/2020		3,994	0	0	0	0	0	0	3,994	3,994	0	0	0
100048587	NORTHAMPTON	PA		11/20/2020		565	0	0	0	0	0	0	565	565	0	0	0
100048591	LOGANVILLE	GA		11/20/2020		3,870	0	0	0	0	0	0	3,870	3,870	0	0	0
100048592	BRIGHTON	MA		11/20/2020		11,644	0	0	0	0	0	0	11,644	11,644	0	0	0
100048593	YUCAIPA	CA		11/20/2020		6,601	0	0	0	0	0	0	6,601	6,601	0	0	0
100048595	MIAMI	FL		11/20/2020		5,607	0	0	0	0	0	0	5,607	5,607	0	0	0
100048598	TEMPLETON	CA		11/20/2020		5,019	0	0	0	0	0	0	5,019	5,019	0	0	0
100048707	COLVILLE	WA		11/20/2020		2,971	0	0	0	0	0	0	2,971	2,971	0	0	0
100048711	LAKE ELSINORE	CA		11/20/2020		13,971	0	0	0	0	0	0	13,971	13,971	0	0	0
100048714	HOLLYWOOD	FL		11/20/2020		3,609	0	0	0	0	0	0	3,609	3,609	0	0	0
100048716	RICHMOND	VA		11/20/2020		5,138	0	0	0	0	0	0	5,138	5,138	0	0	0
100048727	PHOENIX	AZ		11/20/2020		3,396	0	0	0	0	0	0	3,396	3,396	0	0	0
100048729	HOLBROOK	MA		11/20/2020		4,767	0	0	0	0	0	0	4,767	4,767	0	0	0
100048730	LANHAM	MD		11/20/2020		8,311	0	0	0	0	0	0	8,311	8,311	0	0	0
100048732	OWATONNA	MN		11/20/2020		1,555	0	0	0	0	0	0	1,555	1,555	0	0	0
100048734	BRANDON	FL		11/20/2020		2,730	0	0	0	0	0	0	2,730	2,730	0	0	0
100048736	CLEVELAND	OH		11/20/2020		1,264	0	0	0	0	0	0	1,264	1,264	0	0	0
100048737	RANDOLPH	MA		11/20/2020		5,978	0	0	0	0	0	0	5,978	5,978	0	0	0
100048740	FAIRFAX	VA		11/20/2020		4,537	0	0	0	0	0	0	4,537	4,537	0	0	0
100048741	NORTHPORT	AL		11/20/2020		4,354	0	0	0	0	0	0	4,354	4,354	0	0	0
100048743	LEMON GROVE	CA		11/20/2020		3,832	0	0	0	0	0	0	3,832	3,832	0	0	0
100048755	FRESNO	CA		11/20/2020		4,121	0	0	0	0	0	0	4,121	4,121	0	0	0
100048928	HAWAIIAN GARDENS	CA		11/20/2020		3,416	0	0	0	0	0	0	3,416	3,416	0	0	0
100048929	GAINESVILLE	FL		11/20/2020		6,439	0	0	0	0	0	0	6,439	6,439	0	0	0
100048931	HAYWARD	CA		11/20/2020		4,863	0	0	0	0	0	0	4,863	4,863	0	0	0
100048935	CICERO	IL		11/20/2020		1,781	0	0	0	0	0	0	1,781	1,781	0	0	0
100048936	ARLINGTON	VA		11/20/2020		24,922	0	0	0	0	0	0	24,922	24,922	0	0	0
100048945	SANTA MARIA	CA		11/20/2020		6,976	0	0	0	0	0	0	6,976	6,976	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048946	MADERA	CA		11/20/2020		4,187	0	0	0	0	0	0	4,187	4,187	0	0	0
100048948	DULUTH	GA		11/20/2020		3,794	0	0	0	0	0	0	3,794	3,794	0	0	0
100048950	PHOENIX	AZ		11/20/2020		5,219	0	0	0	0	0	0	5,219	5,219	0	0	0
100048953	HIALEAH	FL		11/20/2020		5,375	0	0	0	0	0	0	5,375	5,375	0	0	0
100048954	SACRAMENTO	CA		11/20/2020		4,946	0	0	0	0	0	0	4,946	4,946	0	0	0
100048964	FORT LAUDERDALE	FL		11/20/2020		3,514	0	0	0	0	0	0	3,514	3,514	0	0	0
100048967	STATEN ISLAND	NY		11/20/2020		4,526	0	0	0	0	0	0	4,526	4,526	0	0	0
100048971	SOUTH GATE	CA		11/20/2020		5,093	0	0	0	0	0	0	5,093	5,093	0	0	0
100049088	SAN TAN VALLEY	AZ		11/20/2020		3,448	0	0	0	0	0	0	3,448	3,448	0	0	0
100049089	EDGEWATER	MD		11/20/2020		5,343	0	0	0	0	0	0	5,343	5,343	0	0	0
100049090	LA MIRADA	CA		11/20/2020		5,732	0	0	0	0	0	0	5,732	5,732	0	0	0
100049094	SACRAMENTO	CA		11/20/2020		2,894	0	0	0	0	0	0	2,894	2,894	0	0	0
100049095	MIAMI	FL		11/20/2020		2,837	0	0	0	0	0	0	2,837	2,837	0	0	0
100049102	COOLBAUGH	PA		11/20/2020		3,564	0	0	0	0	0	0	3,564	3,564	0	0	0
100049103	ROCK HILL	NY		11/20/2020		2,353	0	0	0	0	0	0	2,353	2,353	0	0	0
100049104	LOWELL	MA		11/20/2020		3,818	0	0	0	0	0	0	3,818	3,818	0	0	0
100049105	VAN NUYS	CA		11/20/2020		5,678	0	0	0	0	0	0	5,678	5,678	0	0	0
100049106	WARRINGTON	PA		11/20/2020		15,194	0	0	0	0	0	0	15,194	15,194	0	0	0
100049112	HIALEAH	FL		11/20/2020		5,008	0	0	0	0	0	0	5,008	5,008	0	0	0
100049113	BLACKSBURG	VA		11/20/2020		3,298	0	0	0	0	0	0	3,298	3,298	0	0	0
100049115	VALLEY SPRINGS	CA		11/20/2020		5,365	0	0	0	0	0	0	5,365	5,365	0	0	0
100049116	HILLSBORO	OR		11/20/2020		2,815	0	0	0	0	0	0	2,815	2,815	0	0	0
100049119	STATEN ISLAND	NY		11/20/2020		10,891	0	0	0	0	0	0	10,891	10,891	0	0	0
100049121	MIAMI	FL		11/20/2020		4,730	0	0	0	0	0	0	4,730	4,730	0	0	0
100049122	DURANGO	CO		11/20/2020		4,241	0	0	0	0	0	0	4,241	4,241	0	0	0
100049125	FRESNO	CA		11/20/2020		12,293	0	0	0	0	0	0	12,293	12,293	0	0	0
100049127	WOLCOTT	CT		11/20/2020		2,674	0	0	0	0	0	0	2,674	2,674	0	0	0
100049131	HAYWARD	CA		11/20/2020		6,195	0	0	0	0	0	0	6,195	6,195	0	0	0
100049132	SALEM	OR		11/20/2020		4,188	0	0	0	0	0	0	4,188	4,188	0	0	0
100049137	CANTON	MI		11/20/2020		2,234	0	0	0	0	0	0	2,234	2,234	0	0	0
100049260	OVERGAARD	AZ		11/20/2020		14,890	0	0	0	0	0	0	14,890	14,890	0	0	0
100049265	LAS VEGAS	NV		11/20/2020		17,169	0	0	0	0	0	0	17,169	17,169	0	0	0
100049266	LAS VEGAS	NV		11/20/2020		3,315	0	0	0	0	0	0	3,315	3,315	0	0	0
100049272	TRENTON	NJ		11/20/2020		2,424	0	0	0	0	0	0	2,424	2,424	0	0	0
100049274	UNION	WA		11/20/2020		3,627	0	0	0	0	0	0	3,627	3,627	0	0	0
100049281	PICO RIVERA	CA		11/20/2020		5,898	0	0	0	0	0	0	5,898	5,898	0	0	0
100049283	MEMPHIS	TN		11/20/2020		3,495	0	0	0	0	0	0	3,495	3,495	0	0	0
100049288	FORT LAUDERDALE	FL		11/20/2020		5,435	0	0	0	0	0	0	5,435	5,435	0	0	0
100049293	STATEN ISLAND	NY		11/20/2020		5,521	0	0	0	0	0	0	5,521	5,521	0	0	0
100049297	LAWRENCEVILLE	GA		11/20/2020		5,221	0	0	0	0	0	0	5,221	5,221	0	0	0
100049298	HYATTSVILLE	MD		11/20/2020		1,362	0	0	0	0	0	0	1,362	1,362	0	0	0
100049301	SANTA CLARITA	CA		11/20/2020		6,517	0	0	0	0	0	0	6,517	6,517	0	0	0
100049305	FAYETTEVILLE	GA		11/20/2020		2,806	0	0	0	0	0	0	2,806	2,806	0	0	0
100049306	CONROE	TX		11/20/2020		3,076	0	0	0	0	0	0	3,076	3,076	0	0	0
100049309	PHOENIX	AZ		11/20/2020		3,810	0	0	0	0	0	0	3,810	3,810	0	0	0
100049420	MENIFEE	CA		11/20/2020		10,965	0	0	0	0	0	0	10,965	10,965	0	0	0
100049428	GALLATIN	MO		11/20/2020		3,164	0	0	0	0	0	0	3,164	3,164	0	0	0
100049431	MIAMI	FL		11/20/2020		2,260	0	0	0	0	0	0	2,260	2,260	0	0	0
100049441	SAN BERNARDINO	CA		11/20/2020		2,317	0	0	0	0	0	0	2,317	2,317	0	0	0
100049442	NOOKSACK	WA		11/20/2020		4,842	0	0	0	0	0	0	4,842	4,842	0	0	0
100049444	VIRGINIA BEACH	VA		11/20/2020		2,727	0	0	0	0	0	0	2,727	2,727	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049447	KISSIMMEE	FL		11/20/2020		706	0	0	0	0	0	0	706	706	0	0	0
100049448	BRONX	NY		11/20/2020		7,823	0	0	0	0	0	0	7,823	7,823	0	0	0
100049449	OSSINING	NY		11/20/2020		4,273	0	0	0	0	0	0	4,273	4,273	0	0	0
100049456	FONTANA	CA		11/20/2020		3,478	0	0	0	0	0	0	3,478	3,478	0	0	0
100049459	EAST ORANGE	NJ		11/20/2020		5,038	0	0	0	0	0	0	5,038	5,038	0	0	0
100049460	FORT MYERS	FL		11/20/2020		5,608	0	0	0	0	0	0	5,608	5,608	0	0	0
100049464	LITTLEROCK	CA		11/20/2020		2,773	0	0	0	0	0	0	2,773	2,773	0	0	0
100049465	SAINT CLOUD	FL		11/20/2020		3,593	0	0	0	0	0	0	3,593	3,593	0	0	0
100049469	ZIRCONIA	NC		11/20/2020		1,954	0	0	0	0	0	0	1,954	1,954	0	0	0
100049471	NORTH TONAWANDA	NY		11/20/2020		2,573	0	0	0	0	0	0	2,573	2,573	0	0	0
100049478	SCHENECTADY	NY		11/20/2020		2,263	0	0	0	0	0	0	2,263	2,263	0	0	0
100049638	CHICAGO	IL		11/20/2020		3,778	0	0	0	0	0	0	3,778	3,778	0	0	0
100049639	CORONA	CA		11/20/2020		4,638	0	0	0	0	0	0	4,638	4,638	0	0	0
100049642	ALLEN PARK	MI		11/20/2020		7,272	0	0	0	0	0	0	7,272	7,272	0	0	0
100049652	TUCSON	AZ		11/20/2020		2,977	0	0	0	0	0	0	2,977	2,977	0	0	0
100049654	SAN ANTONIO	TX		11/20/2020		1,206	0	0	0	0	0	0	1,206	1,206	0	0	0
100049656	BROOKLYN	NY		11/20/2020		5,232	0	0	0	0	0	0	5,232	5,232	0	0	0
100049661	TAMPA	FL		11/20/2020		2,027	0	0	0	0	0	0	2,027	2,027	0	0	0
100049665	HARVEY	IL		11/20/2020		1,874	0	0	0	0	0	0	1,874	1,874	0	0	0
100049667	AUGUSTA	GA		11/20/2020		1,147	0	0	0	0	0	0	1,147	1,147	0	0	0
100049668	SUTTER	CA		11/20/2020		1,423	0	0	0	0	0	0	1,423	1,423	0	0	0
100049669	MIAMI	FL		11/20/2020		935	0	0	0	0	0	0	935	935	0	0	0
100049672	OPA LOCKA	FL		11/20/2020		1,800	0	0	0	0	0	0	1,800	1,800	0	0	0
100049673	MIAMI	FL		11/20/2020		4,321	0	0	0	0	0	0	4,321	4,321	0	0	0
100049674	SHANNON	NC		11/20/2020		4,944	0	0	0	0	0	0	4,944	4,944	0	0	0
100049686	MAKAWAO	HI		11/20/2020		7,371	0	0	0	0	0	0	7,371	7,371	0	0	0
100049687	GRAHAM	WA		11/20/2020		3,374	0	0	0	0	0	0	3,374	3,374	0	0	0
100049688	CLINTON	CT		11/20/2020		6,851	0	0	0	0	0	0	6,851	6,851	0	0	0
100049691	RIALTO	CA		11/20/2020		4,551	0	0	0	0	0	0	4,551	4,551	0	0	0
100049692	MORENO VALLEY	CA		11/20/2020		4,389	0	0	0	0	0	0	4,389	4,389	0	0	0
100049827	OCALA	FL		11/20/2020		3,080	0	0	0	0	0	0	3,080	3,080	0	0	0
100049832	PHILADELPHIA	PA		11/20/2020		12,039	0	0	0	0	0	0	12,039	12,039	0	0	0
100049834	KANSAS CITY	MO		11/20/2020		1,510	0	0	0	0	0	0	1,510	1,510	0	0	0
100049837	EDMONDS	WA		11/20/2020		4,651	0	0	0	0	0	0	4,651	4,651	0	0	0
100049840	OAKLAND	CA		11/20/2020		4,297	0	0	0	0	0	0	4,297	4,297	0	0	0
100049843	LYNWOOD	CA		11/20/2020		11,460	0	0	0	0	0	0	11,460	11,460	0	0	0
100049846	SALINAS	CA		11/20/2020		6,001	0	0	0	0	0	0	6,001	6,001	0	0	0
100049852	MOXEE	WA		11/20/2020		2,500	0	0	0	0	0	0	2,500	2,500	0	0	0
100049855	OCEANSIDE	CA		11/20/2020		6,372	0	0	0	0	0	0	6,372	6,372	0	0	0
100049857	LA HABRA	CA		11/20/2020		10,201	0	0	0	0	0	0	10,201	10,201	0	0	0
100049859	SPRINGVILLE	AL		11/20/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100049861	MESA	AZ		11/20/2020		2,435	0	0	0	0	0	0	2,435	2,435	0	0	0
100049864	GLEN BURNIE	MD		11/20/2020		3,549	0	0	0	0	0	0	3,549	3,549	0	0	0
100049866	LYNNWOOD	WA		11/20/2020		3,848	0	0	0	0	0	0	3,848	3,848	0	0	0
100049038	PHOENIX	AZ		11/20/2020		2,425	0	0	0	0	0	0	2,425	2,425	0	0	0
100049039	MIAMI	FL		11/20/2020		13,513	0	0	0	0	0	0	13,513	13,513	0	0	0
100049045	SANTA ANA	CA		11/20/2020		5,478	0	0	0	0	0	0	5,478	5,478	0	0	0
100049046	TOWNSEND	TN		11/20/2020		9,064	0	0	0	0	0	0	9,064	9,064	0	0	0
100049047	CAPITOL HEIGHTS	MD		11/20/2020		2,195	0	0	0	0	0	0	2,195	2,195	0	0	0
100049051	JOHNSON CITY	TN		11/20/2020		4,201	0	0	0	0	0	0	4,201	4,201	0	0	0
100049054	KANSAS CITY	KS		11/20/2020		6,935	0	0	0	0	0	0	6,935	6,935	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100049058	LODI	CA		11/20/2020		5,080	0	0	0	0	0	0	5,080	5,080	0	0	0
100049059	VICTORVILLE	CA		11/20/2020		4,171	0	0	0	0	0	0	4,171	4,171	0	0	0
100049062	FOREST HILLS	NY		11/20/2020		14,608	0	0	0	0	0	0	14,608	14,608	0	0	0
100049064	LAKE WORTH	FL		11/20/2020		4,309	0	0	0	0	0	0	4,309	4,309	0	0	0
100049066	BALDWIN PARK	CA		11/20/2020		7,323	0	0	0	0	0	0	7,323	7,323	0	0	0
100049074	HESPERIA	CA		11/20/2020		2,437	0	0	0	0	0	0	2,437	2,437	0	0	0
100049077	NORTHFIELD	OH		11/20/2020		3,985	0	0	0	0	0	0	3,985	3,985	0	0	0
100049084	OCALA	FL		11/20/2020		4,466	0	0	0	0	0	0	4,466	4,466	0	0	0
100049200	WENTZVILLE	MO		11/20/2020		2,788	0	0	0	0	0	0	2,788	2,788	0	0	0
100049205	LA MIRADA	CA		11/20/2020		9,418	0	0	0	0	0	0	9,418	9,418	0	0	0
100049207	PEMBROKE PINES	FL		11/20/2020		4,996	0	0	0	0	0	0	4,996	4,996	0	0	0
100049208	ROSEVILLE	MI		11/20/2020		313	0	0	0	0	0	0	313	313	0	0	0
100049212	CENTRAL ISLIP	NY		11/20/2020		9,300	0	0	0	0	0	0	9,300	9,300	0	0	0
100049215	NEW ORLEANS	LA		11/20/2020		2,086	0	0	0	0	0	0	2,086	2,086	0	0	0
100049217	COMPTON	CA		11/20/2020		5,422	0	0	0	0	0	0	5,422	5,422	0	0	0
100049218	CASA GRANDE	AZ		11/20/2020		4,167	0	0	0	0	0	0	4,167	4,167	0	0	0
100049219	CUYAHOGA FALLS	OH		11/20/2020		2,798	0	0	0	0	0	0	2,798	2,798	0	0	0
100049221	PORT HURON	MI		11/20/2020		1,738	0	0	0	0	0	0	1,738	1,738	0	0	0
100049224	EAST MEADOW	NY		11/20/2020		15,922	0	0	0	0	0	0	15,922	15,922	0	0	0
100049226	LONG BEACH	CA		11/20/2020		14,760	0	0	0	0	0	0	14,760	14,760	0	0	0
100049228	MILFORD	MA		11/20/2020		6,211	0	0	0	0	0	0	6,211	6,211	0	0	0
100049231	LAS VEGAS	NV		11/20/2020		4,166	0	0	0	0	0	0	4,166	4,166	0	0	0
100049236	PUEBLO	CO		11/20/2020		1,979	0	0	0	0	0	0	1,979	1,979	0	0	0
100049237	REDLANDS	CA		11/20/2020		2,423	0	0	0	0	0	0	2,423	2,423	0	0	0
100049239	CHAMBERSBURG	PA		11/20/2020		5,150	0	0	0	0	0	0	5,150	5,150	0	0	0
100049242	MIAMI	FL		11/20/2020		4,372	0	0	0	0	0	0	4,372	4,372	0	0	0
100049244	HOMESTEAD	FL		11/20/2020		1,533	0	0	0	0	0	0	1,533	1,533	0	0	0
100049247	GRIFFITH	IN		11/20/2020		2,612	0	0	0	0	0	0	2,612	2,612	0	0	0
100049248	NORCROSS	GA		11/20/2020		3,273	0	0	0	0	0	0	3,273	3,273	0	0	0
100049253	MIAMI	FL		11/20/2020		4,015	0	0	0	0	0	0	4,015	4,015	0	0	0
100049255	WINTON	CA		11/20/2020		2,197	0	0	0	0	0	0	2,197	2,197	0	0	0
100049368	RENTON	WA		11/20/2020		7,340	0	0	0	0	0	0	7,340	7,340	0	0	0
100049371	VICTORVILLE	CA		11/20/2020		3,356	0	0	0	0	0	0	3,356	3,356	0	0	0
100049373	ALDIE	VA		11/20/2020		15,486	0	0	0	0	0	0	15,486	15,486	0	0	0
100049375	BLAINE	WA		11/20/2020		8,898	0	0	0	0	0	0	8,898	8,898	0	0	0
100049377	SAVANNAH	GA		11/20/2020		3,080	0	0	0	0	0	0	3,080	3,080	0	0	0
100049384	WEST BABYLON	NY		11/20/2020		2,254	0	0	0	0	0	0	2,254	2,254	0	0	0
100049389	HIALEAH	FL		11/20/2020		2,780	0	0	0	0	0	0	2,780	2,780	0	0	0
100049390	NORTH BERGEN	NJ		11/20/2020		9,523	0	0	0	0	0	0	9,523	9,523	0	0	0
100049396	LITHIA SPRINGS	GA		11/20/2020		18,315	0	0	0	0	0	0	18,315	18,315	0	0	0
100049399	PHOENIX	AZ		11/20/2020		3,138	0	0	0	0	0	0	3,138	3,138	0	0	0
100049400	ATLANTA	GA		11/20/2020		3,486	0	0	0	0	0	0	3,486	3,486	0	0	0
100049402	BLOOMINGTON	CA		11/20/2020		3,174	0	0	0	0	0	0	3,174	3,174	0	0	0
100049406	READING	PA		11/20/2020		3,364	0	0	0	0	0	0	3,364	3,364	0	0	0
100049409	ATLANTA	GA		11/20/2020		1,739	0	0	0	0	0	0	1,739	1,739	0	0	0
100049413	WEST COVINA	CA		11/20/2020		4,401	0	0	0	0	0	0	4,401	4,401	0	0	0
100049415	LEXINGTON	NC		11/20/2020		712	0	0	0	0	0	0	712	712	0	0	0
100049587	MIAMI	FL		11/20/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100049589	COACHELLA	CA		11/20/2020		2,594	0	0	0	0	0	0	2,594	2,594	0	0	0
100049591	GROSSE POINTE	MI		11/20/2020		5,965	0	0	0	0	0	0	5,965	5,965	0	0	0
100049592	LYNCHBURG	VA		11/20/2020		3,408	0	0	0	0	0	0	3,408	3,408	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100049594	OAKLAND	CA		11/20/2020		1,189	0	0	0	0	0	0	1,189	1,189	0	0	0
100049596	GALLOWAY	NJ		11/20/2020		1,910	0	0	0	0	0	0	1,910	1,910	0	0	0
100049612	TEMPLE HILLS	MD		11/20/2020		4,254	0	0	0	0	0	0	4,254	4,254	0	0	0
100049613	LOS ANGELES	CA		11/20/2020		17,768	0	0	0	0	0	0	17,768	17,768	0	0	0
100049615	BAKERSFIELD	CA		11/20/2020		2,050	0	0	0	0	0	0	2,050	2,050	0	0	0
100049617	MARYSVILLE	CA		11/20/2020		3,101	0	0	0	0	0	0	3,101	3,101	0	0	0
100049618	BUENA PARK	CA		11/20/2020		5,382	0	0	0	0	0	0	5,382	5,382	0	0	0
100049619	WOODBURY	NY		11/20/2020		4,918	0	0	0	0	0	0	4,918	4,918	0	0	0
100049626	EASTON	MD		11/20/2020		4,389	0	0	0	0	0	0	4,389	4,389	0	0	0
100049628	EL MONTE	CA		11/20/2020		3,397	0	0	0	0	0	0	3,397	3,397	0	0	0
100049629	BUDD LAKE	NJ		11/20/2020		14,316	0	0	0	0	0	0	14,316	14,316	0	0	0
100049631	CENTRAL POINT	OR		11/20/2020		5,240	0	0	0	0	0	0	5,240	5,240	0	0	0
100049635	WINFIELD	WV		11/20/2020		1,955	0	0	0	0	0	0	1,955	1,955	0	0	0
100049749	RICHMOND	CA		11/20/2020		5,467	0	0	0	0	0	0	5,467	5,467	0	0	0
100049750	TAMPA	FL		11/20/2020		2,671	0	0	0	0	0	0	2,671	2,671	0	0	0
100049751	NASHUA	NH		11/20/2020		3,637	0	0	0	0	0	0	3,637	3,637	0	0	0
100049756	SACRAMENTO	CA		11/20/2020		4,027	0	0	0	0	0	0	4,027	4,027	0	0	0
100049757	POMONA	CA		11/20/2020		5,055	0	0	0	0	0	0	5,055	5,055	0	0	0
100049759	INGLEWOOD	CA		11/20/2020		6,886	0	0	0	0	0	0	6,886	6,886	0	0	0
100049760	DEERFIELD BEACH	FL		11/20/2020		3,044	0	0	0	0	0	0	3,044	3,044	0	0	0
100049762	RICHMOND	VA		11/20/2020		8,897	0	0	0	0	0	0	8,897	8,897	0	0	0
100049763	TACOMA	WA		11/20/2020		4,395	0	0	0	0	0	0	4,395	4,395	0	0	0
100049764	WATSONVILLE	CA		11/20/2020		5,850	0	0	0	0	0	0	5,850	5,850	0	0	0
100049765	MINNEAPOLIS	MN		11/20/2020		5,120	0	0	0	0	0	0	5,120	5,120	0	0	0
100049769	WHITTIER	CA		11/20/2020		11,387	0	0	0	0	0	0	11,387	11,387	0	0	0
100049774	STATEN ISLAND	NY		11/20/2020		2,833	0	0	0	0	0	0	2,833	2,833	0	0	0
100049780	SILVER SPRING	MD		11/20/2020		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0
100049781	CHICAGO	IL		11/20/2020		3,761	0	0	0	0	0	0	3,761	3,761	0	0	0
100049793	LAS VEGAS	NV		11/20/2020		4,703	0	0	0	0	0	0	4,703	4,703	0	0	0
100049802	CUTLER BAY	FL		11/20/2020		3,296	0	0	0	0	0	0	3,296	3,296	0	0	0
100049803	WATERBURY	CT		11/20/2020		6,657	0	0	0	0	0	0	6,657	6,657	0	0	0
100049806	BROOKLYN	NY		11/20/2020		5,952	0	0	0	0	0	0	5,952	5,952	0	0	0
100049807	STATEN ISLAND	NY		11/20/2020		3,026	0	0	0	0	0	0	3,026	3,026	0	0	0
100049808	EDGEWOOD	MD		11/20/2020		3,428	0	0	0	0	0	0	3,428	3,428	0	0	0
100049926	SMITHTOWN	NY		11/20/2020		2,050	0	0	0	0	0	0	2,050	2,050	0	0	0
100049927	RESEDA	CA		11/20/2020		4,135	0	0	0	0	0	0	4,135	4,135	0	0	0
100049930	AKRON	OH		11/20/2020		1,046	0	0	0	0	0	0	1,046	1,046	0	0	0
100049934	MANTECA	CA		11/20/2020		7,169	0	0	0	0	0	0	7,169	7,169	0	0	0
100049937	RIVERSIDE	CA		11/20/2020		4,294	0	0	0	0	0	0	4,294	4,294	0	0	0
100049938	FAYETTEVILLE	GA		11/20/2020		8,943	0	0	0	0	0	0	8,943	8,943	0	0	0
100049939	MARIETTA	SC		11/20/2020		2,448	0	0	0	0	0	0	2,448	2,448	0	0	0
100049940	GLEN BURNIE	MD		11/20/2020		2,308	0	0	0	0	0	0	2,308	2,308	0	0	0
100049943	CARSON	CA		11/20/2020		6,716	0	0	0	0	0	0	6,716	6,716	0	0	0
100049945	BOWIE	MD		11/20/2020		5,170	0	0	0	0	0	0	5,170	5,170	0	0	0
100049948	HARWOOD HEIGHTS	IL		11/20/2020		5,703	0	0	0	0	0	0	5,703	5,703	0	0	0
100049952	MILWAUKEE	WI		11/20/2020		1,443	0	0	0	0	0	0	1,443	1,443	0	0	0
100049955	GAITHERSBURG	MD		11/20/2020		6,739	0	0	0	0	0	0	6,739	6,739	0	0	0
100049956	MIAMI	FL		11/20/2020		6,254	0	0	0	0	0	0	6,254	6,254	0	0	0
100049970	GRAND JUNCTION	CO		11/20/2020		1,637	0	0	0	0	0	0	1,637	1,637	0	0	0
100049971	LAKE WALES	FL		11/20/2020		2,395	0	0	0	0	0	0	2,395	2,395	0	0	0
100049973	MC CONNELLS	SC		11/20/2020		5,938	0	0	0	0	0	0	5,938	5,938	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049975	CORTLANDT MANOR	NY		11/20/2020		2,859	0	0	0	0	0	0	2,859	2,859	0	0	0
100050112	NILES	OH		11/20/2020		19,750	0	0	0	0	0	0	19,750	19,750	0	0	0
100050119	SCOTTSDALE	AZ		11/20/2020		4,531	0	0	0	0	0	0	4,531	4,531	0	0	0
100050124	PLAINFIELD	IL		11/20/2020		6,105	0	0	0	0	0	0	6,105	6,105	0	0	0
100050125	JOLIET	IL		11/20/2020		655	0	0	0	0	0	0	655	655	0	0	0
100050126	YORK	PA		11/20/2020		155	0	0	0	0	0	0	155	155	0	0	0
100050128	ZEBULON	NC		11/20/2020		4,454	0	0	0	0	0	0	4,454	4,454	0	0	0
100050133	STILWELL	OK		11/20/2020		818	0	0	0	0	0	0	818	818	0	0	0
100050134	LAS VEGAS	NV		11/20/2020		9,165	0	0	0	0	0	0	9,165	9,165	0	0	0
100050136	GEORGETOWN	SC		11/20/2020		962	0	0	0	0	0	0	962	962	0	0	0
100050140	KEWAUNEE	WI		11/20/2020		902	0	0	0	0	0	0	902	902	0	0	0
100050147	BELLA VISTA	AR		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100050149	MATTESON	IL		11/20/2020		3,129	0	0	0	0	0	0	3,129	3,129	0	0	0
100050150	GREENCASTLE	PA		11/20/2020		1,576	0	0	0	0	0	0	1,576	1,576	0	0	0
100050154	MACON	GA		11/20/2020		4,983	0	0	0	0	0	0	4,983	4,983	0	0	0
100050157	HOLLYWOOD	FL		11/20/2020		1,919	0	0	0	0	0	0	1,919	1,919	0	0	0
100050159	SAN ANTONIO	TX		11/20/2020		1,001	0	0	0	0	0	0	1,001	1,001	0	0	0
100050163	NEWARK	NJ		11/20/2020		7,401	0	0	0	0	0	0	7,401	7,401	0	0	0
100050341	PORTERVILLE	CA		11/20/2020		4,458	0	0	0	0	0	0	4,458	4,458	0	0	0
100050345	PEABODY	MA		11/20/2020		3,497	0	0	0	0	0	0	3,497	3,497	0	0	0
100050347	SICKLERVILLE	NJ		11/20/2020		2,881	0	0	0	0	0	0	2,881	2,881	0	0	0
100050348	WASHINGTON	PA		11/20/2020		1,736	0	0	0	0	0	0	1,736	1,736	0	0	0
100050354	OVERLAND PARK	KS		11/20/2020		8,774	0	0	0	0	0	0	8,774	8,774	0	0	0
100050356	NORTH CHARLESTON	SC		11/20/2020		5,089	0	0	0	0	0	0	5,089	5,089	0	0	0
100050357	ELIZABETH	NJ		11/20/2020		10,931	0	0	0	0	0	0	10,931	10,931	0	0	0
100050359	INGLEWOOD	CA		11/20/2020		6,226	0	0	0	0	0	0	6,226	6,226	0	0	0
100050360	PHOENIX	AZ		11/20/2020		5,411	0	0	0	0	0	0	5,411	5,411	0	0	0
100050362	BAY SHORE	NY		11/20/2020		9,578	0	0	0	0	0	0	9,578	9,578	0	0	0
100050376	RANDALLSTOWN	MD		11/20/2020		7,899	0	0	0	0	0	0	7,899	7,899	0	0	0
100050379	LEAGUE CITY	TX		11/20/2020		1,829	0	0	0	0	0	0	1,829	1,829	0	0	0
100050050	WASHINGTON	DC		11/20/2020		4,610	0	0	0	0	0	0	4,610	4,610	0	0	0
100050052	PERRYSBURG	OH		11/20/2020		879	0	0	0	0	0	0	879	879	0	0	0
100050063	COWPENS	SC		11/20/2020		4,214	0	0	0	0	0	0	4,214	4,214	0	0	0
100050066	TEMPLE HILLS	MD		11/20/2020		1,786	0	0	0	0	0	0	1,786	1,786	0	0	0
100050070	BLOOMINGTON	CA		11/20/2020		2,052	0	0	0	0	0	0	2,052	2,052	0	0	0
100050082	OZARK	AR		11/20/2020		1,518	0	0	0	0	0	0	1,518	1,518	0	0	0
100050097	CROFTON	MD		11/20/2020		3,944	0	0	0	0	0	0	3,944	3,944	0	0	0
100050102	TRENTON	MI		11/20/2020		3,500	0	0	0	0	0	0	3,500	3,500	0	0	0
100050281	LONG BEACH	CA		11/20/2020		8,820	0	0	0	0	0	0	8,820	8,820	0	0	0
100050289	POMPANO BEACH	FL		11/20/2020		3,557	0	0	0	0	0	0	3,557	3,557	0	0	0
100050297	PARAMOUNT	CA		11/20/2020		3,693	0	0	0	0	0	0	3,693	3,693	0	0	0
100050299	SPOKANE	WA		11/20/2020		3,057	0	0	0	0	0	0	3,057	3,057	0	0	0
100050300	BILLERICA	MA		11/20/2020		4,896	0	0	0	0	0	0	4,896	4,896	0	0	0
100050301	DOVER	DE		11/20/2020		2,677	0	0	0	0	0	0	2,677	2,677	0	0	0
100050303	HOLLYWOOD	FL		11/20/2020		3,158	0	0	0	0	0	0	3,158	3,158	0	0	0
100050305	BROOKLYN	NY		11/20/2020		6,209	0	0	0	0	0	0	6,209	6,209	0	0	0
100050315	TEMPLE HILLS	MD		11/20/2020		4,078	0	0	0	0	0	0	4,078	4,078	0	0	0
100050316	NEW ORLEANS	LA		11/20/2020		2,554	0	0	0	0	0	0	2,554	2,554	0	0	0
100050317	KURTISTOWN	HI		11/20/2020		2,644	0	0	0	0	0	0	2,644	2,644	0	0	0
100050318	WOODRIDGE	IL		11/20/2020		5,592	0	0	0	0	0	0	5,592	5,592	0	0	0
100050319	TAMPA	FL		11/20/2020		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100050322	TEMPE	AZ		11/20/2020		2,627	0	0	0	0	0	0	2,627	2,627	0	0	0
100050324	FORT WALTON BEACH	FL		11/20/2020		1,960	0	0	0	0	0	0	1,960	1,960	0	0	0
100050326	DAYTON	NV		11/20/2020		772	0	0	0	0	0	0	772	772	0	0	0
100050328	JACKSONVILLE	FL		11/20/2020		2,479	0	0	0	0	0	0	2,479	2,479	0	0	0
100050335	BELLEVUE	NE		11/20/2020		915	0	0	0	0	0	0	915	915	0	0	0
100050336	OPA LOCKA	FL		11/20/2020		2,554	0	0	0	0	0	0	2,554	2,554	0	0	0
100049984	GLENDALE	AZ		11/20/2020		1,725	0	0	0	0	0	0	1,725	1,725	0	0	0
100049986	BROADVIEW	IL		11/20/2020		4,279	0	0	0	0	0	0	4,279	4,279	0	0	0
100049988	BERWYN	IL		11/20/2020		2,821	0	0	0	0	0	0	2,821	2,821	0	0	0
100050004	OMAHA	NE		11/20/2020		1,337	0	0	0	0	0	0	1,337	1,337	0	0	0
100050007	CHICAGO	IL		11/20/2020		2,675	0	0	0	0	0	0	2,675	2,675	0	0	0
100050015	BUFFALO GROVE	IL		11/20/2020		3,399	0	0	0	0	0	0	3,399	3,399	0	0	0
100050018	NUNN	CO		11/20/2020		955	0	0	0	0	0	0	955	955	0	0	0
100050020	QUEENS VILLAGE	NY		11/20/2020		4,786	0	0	0	0	0	0	4,786	4,786	0	0	0
100050021	NEW YORK	NY		11/20/2020		10,767	0	0	0	0	0	0	10,767	10,767	0	0	0
100050024	GRAND TERRACE	CA		11/20/2020		3,932	0	0	0	0	0	0	3,932	3,932	0	0	0
100050030	VERNON	NJ		11/20/2020		902	0	0	0	0	0	0	902	902	0	0	0
100050042	MINNEAPOLIS	MN		11/20/2020		1,106	0	0	0	0	0	0	1,106	1,106	0	0	0
100050047	MOUNT MORRIS	MI		11/20/2020		948	0	0	0	0	0	0	948	948	0	0	0
100050167	GREER	SC		11/20/2020		3,676	0	0	0	0	0	0	3,676	3,676	0	0	0
100050168	HAMILTON	OH		11/20/2020		3,011	0	0	0	0	0	0	3,011	3,011	0	0	0
100050170	CLEVELAND	OH		11/20/2020		2,408	0	0	0	0	0	0	2,408	2,408	0	0	0
100050173	OAKLYN	NJ		11/20/2020		763	0	0	0	0	0	0	763	763	0	0	0
100050174	OMAHA	NE		11/20/2020		2,797	0	0	0	0	0	0	2,797	2,797	0	0	0
100050178	MIAMI	FL		11/20/2020		5,667	0	0	0	0	0	0	5,667	5,667	0	0	0
100050179	MIAMI	FL		11/20/2020		2,862	0	0	0	0	0	0	2,862	2,862	0	0	0
100050182	MIAMI	FL		11/20/2020		2,816	0	0	0	0	0	0	2,816	2,816	0	0	0
100050185	NEWTON	NC		11/20/2020		4,248	0	0	0	0	0	0	4,248	4,248	0	0	0
100050193	MIAMI	FL		11/20/2020		3,059	0	0	0	0	0	0	3,059	3,059	0	0	0
100050199	HOLLYWOOD	FL		11/20/2020		2,394	0	0	0	0	0	0	2,394	2,394	0	0	0
100050205	CALDWELL	ID		11/20/2020		4,600	0	0	0	0	0	0	4,600	4,600	0	0	0
100050208	BROOKLYN	NY		11/20/2020		5,400	0	0	0	0	0	0	5,400	5,400	0	0	0
100050213	COTTONWOOD	CA		11/20/2020		2,014	0	0	0	0	0	0	2,014	2,014	0	0	0
100050215	MIAMI	FL		11/20/2020		5,233	0	0	0	0	0	0	5,233	5,233	0	0	0
100050217	PENDLETON	IN		11/20/2020		2,400	0	0	0	0	0	0	2,400	2,400	0	0	0
100050222	PERRIS	CA		11/20/2020		6,405	0	0	0	0	0	0	6,405	6,405	0	0	0
100050225	BELVIDERE	IL		11/20/2020		1,692	0	0	0	0	0	0	1,692	1,692	0	0	0
100057186	GALVESTON	TX		04/29/2021		3,362	0	0	0	0	0	0	3,362	3,362	0	0	0
100057188	KISSIMMEE	FL		04/29/2021		1,462	0	0	0	0	0	0	1,462	1,462	0	0	0
100057189	HEBER CITY	UT		04/29/2021		6,378	0	0	0	0	0	0	6,378	6,378	0	0	0
100057192	WINTER GARDEN	FL		04/29/2021		5,157	0	0	0	0	0	0	5,157	5,157	0	0	0
100057199	NEW BRAUNFELS	TX		04/29/2021		2,961	0	0	0	0	0	0	2,961	2,961	0	0	0
100057203	POWAY	CA		04/29/2021		15,513	0	0	0	0	0	0	15,513	15,513	0	0	0
100057204	NORTHBROOK	IL		04/29/2021		3,949	0	0	0	0	0	0	3,949	3,949	0	0	0
100057206	PHILADELPHIA	PA		04/29/2021		3,718	0	0	0	0	0	0	3,718	3,718	0	0	0
100057207	PHILADELPHIA	PA		04/29/2021		3,233	0	0	0	0	0	0	3,233	3,233	0	0	0
100057208	HIALEAH	FL		04/29/2021		4,638	0	0	0	0	0	0	4,638	4,638	0	0	0
100058407	BAKER	LA		06/01/2021		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100058608	COVINGTON	GA		06/01/2021		5,045	0	0	0	0	0	0	5,045	5,045	0	0	0
100059931	BALTIMORE	MD		06/01/2021		7,821	0	0	0	0	0	0	7,821	7,821	0	0	0
100059355	ANNISTON	AL		06/01/2021		2,557	0	0	0	0	0	0	2,557	2,557	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100059658	CORBIN	KY		06/01/2021		1,013	0	0	0	0	0	0	1,013	1,013	0	0	0
100059702	BATON ROUGE	LA		06/01/2021		6,212	0	0	0	0	0	0	6,212	6,212	0	0	0
100061729	HAMBURG	NY		07/01/2021		4,654	0	0	0	0	0	0	4,654	4,654	0	0	0
100061731	GREENFIELD	IN		07/01/2021		3,320	0	0	0	0	0	0	3,320	3,320	0	0	0
100061733	SCOTTSBLUFF	NE		07/01/2021		825	0	0	0	0	0	0	825	825	0	0	0
100061736	LOUISVILLE	KY		07/01/2021		3,824	0	0	0	0	0	0	3,824	3,824	0	0	0
100061739	BAKERSFIELD	CA		07/01/2021		2,821	0	0	0	0	0	0	2,821	2,821	0	0	0
100061748	IRVING	TX		07/01/2021		2,381	0	0	0	0	0	0	2,381	2,381	0	0	0
100061753	THORNTON	CO		07/01/2021		2,223	0	0	0	0	0	0	2,223	2,223	0	0	0
100061777	FORT WAYNE	IN		07/01/2021		1,950	0	0	0	0	0	0	1,950	1,950	0	0	0
100061780	CAROL STREAM	IL		07/01/2021		4,841	0	0	0	0	0	0	4,841	4,841	0	0	0
100061789	REX	GA		07/01/2021		1,877	0	0	0	0	0	0	1,877	1,877	0	0	0
100061794	LAS VEGAS	NV		07/01/2021		3,344	0	0	0	0	0	0	3,344	3,344	0	0	0
100061801	OCONOMOWOC	WI		07/01/2021		2,524	0	0	0	0	0	0	2,524	2,524	0	0	0
100061802	JACKSONVILLE	FL		07/01/2021		5,146	0	0	0	0	0	0	5,146	5,146	0	0	0
100061803	SOUTH HOLLAND	IL		07/01/2021		6,427	0	0	0	0	0	0	6,427	6,427	0	0	0
100062005	LAWRENCEVILLE	GA		07/01/2021		7,162	0	0	0	0	0	0	7,162	7,162	0	0	0
100062029	CAMERON	OK		07/01/2021		1,012	0	0	0	0	0	0	1,012	1,012	0	0	0
100062033	EUHARLEE	GA		07/01/2021		808	0	0	0	0	0	0	808	808	0	0	0
100062298	CATLETTSBURG	KY		07/01/2021		6,306	0	0	0	0	0	0	6,306	6,306	0	0	0
100062323	RICHMOND	VA		07/01/2021		3,302	0	0	0	0	0	0	3,302	3,302	0	0	0
100062340	KINGSPORT	TN		07/01/2021		4,759	0	0	0	0	0	0	4,759	4,759	0	0	0
100062341	DOLTON	IL		07/01/2021		3,703	0	0	0	0	0	0	3,703	3,703	0	0	0
100062541	ANTIOCH	TN		07/01/2021		4,883	0	0	0	0	0	0	4,883	4,883	0	0	0
100062546	MARION	OH		07/01/2021		1,654	0	0	0	0	0	0	1,654	1,654	0	0	0
100062550	NORCROSS	GA		07/01/2021		4,821	0	0	0	0	0	0	4,821	4,821	0	0	0
100062558	CANAL WINCHESTER	OH		07/01/2021		5,951	0	0	0	0	0	0	5,951	5,951	0	0	0
100062564	DOUGLASVILLE	GA		07/01/2021		3,831	0	0	0	0	0	0	3,831	3,831	0	0	0
100062565	MCLENDON CHISHOLM	TX		07/01/2021		8,086	0	0	0	0	0	0	8,086	8,086	0	0	0
100062566	PHOENIX	AZ		07/01/2021		3,470	0	0	0	0	0	0	3,470	3,470	0	0	0
100062598	TAYLORSVILLE	UT		07/01/2021		5,742	0	0	0	0	0	0	5,742	5,742	0	0	0
100062626	PHILADELPHIA	PA		07/01/2021		2,385	0	0	0	0	0	0	2,385	2,385	0	0	0
100061557	EUGENE	MO		07/01/2021		4,733	0	0	0	0	0	0	4,733	4,733	0	0	0
100061559	JACKSONVILLE	FL		07/01/2021		2,155	0	0	0	0	0	0	2,155	2,155	0	0	0
100061562	DUNDALK	MD		07/01/2021		3,980	0	0	0	0	0	0	3,980	3,980	0	0	0
100061584	OSWEGO	NY		07/01/2021		825	0	0	0	0	0	0	825	825	0	0	0
100061586	RIVERSIDE AREA	CA		07/01/2021		6,273	0	0	0	0	0	0	6,273	6,273	0	0	0
100061589	ARLINGTON	TX		07/01/2021		2,302	0	0	0	0	0	0	2,302	2,302	0	0	0
100061607	SUN CITY CENTER	FL		07/01/2021		2,849	0	0	0	0	0	0	2,849	2,849	0	0	0
100061611	VERO BEACH	FL		07/01/2021		3,132	0	0	0	0	0	0	3,132	3,132	0	0	0
100061618	CRESTLINE	CA		07/01/2021		3,352	0	0	0	0	0	0	3,352	3,352	0	0	0
100061620	LAKEVIEW	OR		07/01/2021		3,922	0	0	0	0	0	0	3,922	3,922	0	0	0
100061942	JOHNSTOWN	PA		07/01/2021		1,953	0	0	0	0	0	0	1,953	1,953	0	0	0
100061946	REELSVILLE	IN		07/01/2021		3,048	0	0	0	0	0	0	3,048	3,048	0	0	0
100061949	MISHAWAKA	IN		07/01/2021		4,483	0	0	0	0	0	0	4,483	4,483	0	0	0
100061951	STEWARTVILLE	MN		07/01/2021		4,493	0	0	0	0	0	0	4,493	4,493	0	0	0
100061960	NAUGATUCK	CT		07/01/2021		10,657	0	0	0	0	0	0	10,657	10,657	0	0	0
100061978	PHOENIX	AZ		07/01/2021		1,525	0	0	0	0	0	0	1,525	1,525	0	0	0
100061979	TUCSON	AZ		07/01/2021		2,282	0	0	0	0	0	0	2,282	2,282	0	0	0
100061981	KLAMATH FALLS	OR		07/01/2021		3,524	0	0	0	0	0	0	3,524	3,524	0	0	0
100062198	OLYMPIA	WA		07/01/2021		919	0	0	0	0	0	0	919	919	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062201	MONROE	WA		07/01/2021		7,162	0	0	0	0	0	0	7,162	7,162	0	0	0
100062208	KAMUELA	HI		07/01/2021		3,285	0	0	0	0	0	0	3,285	3,285	0	0	0
100062220	OVIEDO	FL		07/01/2021		5,902	0	0	0	0	0	0	5,902	5,902	0	0	0
100062239	SAN ANTONIO	TX		07/01/2021		3,383	0	0	0	0	0	0	3,383	3,383	0	0	0
100062241	DAVENPORT	FL		07/01/2021		4,984	0	0	0	0	0	0	4,984	4,984	0	0	0
100062254	PITTSBURGH	PA		07/01/2021		1,431	0	0	0	0	0	0	1,431	1,431	0	0	0
100062256	WILMINGTON	NC		07/01/2021		1,547	0	0	0	0	0	0	1,547	1,547	0	0	0
100062264	HOUSTON	TX		07/01/2021		6,074	0	0	0	0	0	0	6,074	6,074	0	0	0
100062454	COLORADO SPRINGS	CO		07/01/2021		4,570	0	0	0	0	0	0	4,570	4,570	0	0	0
100062471	JEFFERSON	GA		07/01/2021		4,223	0	0	0	0	0	0	4,223	4,223	0	0	0
100062483	SAVANNAH	TX		07/01/2021		2,236	0	0	0	0	0	0	2,236	2,236	0	0	0
100062491	SNELLVILLE	GA		07/01/2021		2,369	0	0	0	0	0	0	2,369	2,369	0	0	0
100062493	CRISFIELD	MD		07/01/2021		3,413	0	0	0	0	0	0	3,413	3,413	0	0	0
100062497	LOGANVILLE	GA		07/01/2021		3,026	0	0	0	0	0	0	3,026	3,026	0	0	0
100062519	DALTON	GA		07/01/2021		2,080	0	0	0	0	0	0	2,080	2,080	0	0	0
100062522	PORT SAINT LUCIE	FL		07/01/2021		5,407	0	0	0	0	0	0	5,407	5,407	0	0	0
100062720	BRUSLY	LA		07/01/2021		3,742	0	0	0	0	0	0	3,742	3,742	0	0	0
100062731	MCMINNVILLE	OR		07/01/2021		9,472	0	0	0	0	0	0	9,472	9,472	0	0	0
100062734	LITHONIA	GA		07/01/2021		2,131	0	0	0	0	0	0	2,131	2,131	0	0	0
100062746	LAKE WORTH	FL		07/01/2021		4,191	0	0	0	0	0	0	4,191	4,191	0	0	0
100062758	TOMS RIVER	NJ		07/01/2021		2,925	0	0	0	0	0	0	2,925	2,925	0	0	0
100062784	FORT WORTH	TX		07/01/2021		3,528	0	0	0	0	0	0	3,528	3,528	0	0	0
100063065	GEORGETOWN	TX		07/01/2021		2,500	0	0	0	0	0	0	2,500	2,500	0	0	0
100063081	CEDARVILLE	NJ		07/01/2021		3,290	0	0	0	0	0	0	3,290	3,290	0	0	0
100063084	MANTUA	NJ		07/01/2021		9,360	0	0	0	0	0	0	9,360	9,360	0	0	0
100063093	TRINIDAD	TX		07/01/2021		1,896	0	0	0	0	0	0	1,896	1,896	0	0	0
100063102	KINGWOOD	TX		07/01/2021		3,695	0	0	0	0	0	0	3,695	3,695	0	0	0
100062101	MERRILLVILLE	IN		07/01/2021		1,454	0	0	0	0	0	0	1,454	1,454	0	0	0
100062150	NORTH CHARLESTON	SC		07/01/2021		3,724	0	0	0	0	0	0	3,724	3,724	0	0	0
100062155	ANDERSON	IN		07/01/2021		4,465	0	0	0	0	0	0	4,465	4,465	0	0	0
100062360	DENHAM SPRINGS	LA		07/01/2021		4,229	0	0	0	0	0	0	4,229	4,229	0	0	0
100062361	FREDERICK	MD		07/01/2021		7,538	0	0	0	0	0	0	7,538	7,538	0	0	0
100062364	CHATHAM	IL		07/01/2021		3,077	0	0	0	0	0	0	3,077	3,077	0	0	0
100062365	CHARLOTTE	NC		07/01/2021		4,586	0	0	0	0	0	0	4,586	4,586	0	0	0
100062367	MILLTOWN	NJ		07/01/2021		6,687	0	0	0	0	0	0	6,687	6,687	0	0	0
100062371	PHOENIX	AZ		07/01/2021		3,407	0	0	0	0	0	0	3,407	3,407	0	0	0
100062376	DECATUR	NE		07/01/2021		2,271	0	0	0	0	0	0	2,271	2,271	0	0	0
100062378	GREENVILLE	SC		07/01/2021		4,016	0	0	0	0	0	0	4,016	4,016	0	0	0
100062381	EMPORIA	KS		07/01/2021		1,618	0	0	0	0	0	0	1,618	1,618	0	0	0
100062382	MEEKER	OK		07/01/2021		5,364	0	0	0	0	0	0	5,364	5,364	0	0	0
100062386	OCEANSIDE	CA		07/01/2021		6,475	0	0	0	0	0	0	6,475	6,475	0	0	0
100062389	SPRINGVILLE	UT		07/01/2021		4,107	0	0	0	0	0	0	4,107	4,107	0	0	0
100062390	ARLINGTON	TX		07/01/2021		4,519	0	0	0	0	0	0	4,519	4,519	0	0	0
100062395	LINDALE	TX		07/01/2021		3,807	0	0	0	0	0	0	3,807	3,807	0	0	0
100062405	LOS ANGELES	CA		07/01/2021		4,873	0	0	0	0	0	0	4,873	4,873	0	0	0
100062407	SPRINGBORO	OH		07/01/2021		3,140	0	0	0	0	0	0	3,140	3,140	0	0	0
100062408	BLAINE	MN		07/01/2021		4,468	0	0	0	0	0	0	4,468	4,468	0	0	0
100062409	BAYTOWN	TX		07/01/2021		3,137	0	0	0	0	0	0	3,137	3,137	0	0	0
100062410	FLORISSANT	MO		07/01/2021		2,410	0	0	0	0	0	0	2,410	2,410	0	0	0
100062417	BIRMINGHAM	AL		07/01/2021		2,040	0	0	0	0	0	0	2,040	2,040	0	0	0
100062421	EAST MEADOW	NY		07/01/2021		5,499	0	0	0	0	0	0	5,499	5,499	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062422	SHEPHERDSVILLE	KY		07/01/2021		3,290	0	0	0	0	0	0	3,290	3,290	0	0	0
100062425	GRANITE FALLS	NC		07/01/2021		1,401	0	0	0	0	0	0	1,401	1,401	0	0	0
100062430	OPELIKA	AL		07/01/2021		2,671	0	0	0	0	0	0	2,671	2,671	0	0	0
100062440	NEW ATHENS	IL		07/01/2021		1,808	0	0	0	0	0	0	1,808	1,808	0	0	0
100062636	MESA	AZ		07/01/2021		4,175	0	0	0	0	0	0	4,175	4,175	0	0	0
100062655	BALTIMORE	MD		07/01/2021		1,655	0	0	0	0	0	0	1,655	1,655	0	0	0
100062657	SWARTZ CREEK	MI		07/01/2021		1,747	0	0	0	0	0	0	1,747	1,747	0	0	0
100062667	MONTGOMERY	AL		07/01/2021		2,851	0	0	0	0	0	0	2,851	2,851	0	0	0
100062670	DOUGLASVILLE	GA		07/01/2021		1,887	0	0	0	0	0	0	1,887	1,887	0	0	0
100062676	REDLANDS	CA		07/01/2021		4,360	0	0	0	0	0	0	4,360	4,360	0	0	0
100062690	PHILADELPHIA	PA		07/01/2021		2,959	0	0	0	0	0	0	2,959	2,959	0	0	0
100062714	BROWNSVILLE	TN		07/01/2021		3,056	0	0	0	0	0	0	3,056	3,056	0	0	0
100062974	THIBODAUX	LA		07/01/2021		6,570	0	0	0	0	0	0	6,570	6,570	0	0	0
100063011	BALTIMORE	MD		07/01/2021		4,129	0	0	0	0	0	0	4,129	4,129	0	0	0
100063202	HARTFORD	KY		07/01/2021		2,377	0	0	0	0	0	0	2,377	2,377	0	0	0
100063208	LINCOLN	NE		07/01/2021		17,522	0	0	0	0	0	0	17,522	17,522	0	0	0
100063216	GAINESVILLE	GA		07/01/2021		2,203	0	0	0	0	0	0	2,203	2,203	0	0	0
100063219	EL DORADO	KS		07/01/2021		1,409	0	0	0	0	0	0	1,409	1,409	0	0	0
100063220	COMMERCE TOWNSHIP	MI		07/01/2021		2,504	0	0	0	0	0	0	2,504	2,504	0	0	0
100062874	TUCKER	GA		07/01/2021		2,716	0	0	0	0	0	0	2,716	2,716	0	0	0
100062907	TOMS RIVER	NJ		07/01/2021		2,676	0	0	0	0	0	0	2,676	2,676	0	0	0
100063110	CLINTON	TN		07/01/2021		3,629	0	0	0	0	0	0	3,629	3,629	0	0	0
100063142	BALTIMORE	MD		07/01/2021		5,767	0	0	0	0	0	0	5,767	5,767	0	0	0
100063407	HYDE PARK	NY		07/01/2021		1,444	0	0	0	0	0	0	1,444	1,444	0	0	0
100063433	TACOMA	WA		07/01/2021		3,383	0	0	0	0	0	0	3,383	3,383	0	0	0
100063438	FRUITLAND PARK	FL		07/01/2021		4,613	0	0	0	0	0	0	4,613	4,613	0	0	0
100063647	HYATTSVILLE	MD		07/01/2021		5,825	0	0	0	0	0	0	5,825	5,825	0	0	0
100063656	HARRISON	OH		07/01/2021		2,954	0	0	0	0	0	0	2,954	2,954	0	0	0
100063658	MIRAMAR	FL		07/01/2021		3,280	0	0	0	0	0	0	3,280	3,280	0	0	0
100063662	GALVESTON	IN		07/01/2021		1,504	0	0	0	0	0	0	1,504	1,504	0	0	0
100063665	LOUISVILLE	KY		07/01/2021		2,752	0	0	0	0	0	0	2,752	2,752	0	0	0
100063674	RIVERSIDE	IL		07/01/2021		3,858	0	0	0	0	0	0	3,858	3,858	0	0	0
100063694	GREENVILLE	TX		07/01/2021		3,812	0	0	0	0	0	0	3,812	3,812	0	0	0
100063700	HOGANSVILLE	GA		07/01/2021		1,269	0	0	0	0	0	0	1,269	1,269	0	0	0
100063703	JOHNSTOWN	PA		07/01/2021		3,619	0	0	0	0	0	0	3,619	3,619	0	0	0
100063710	MORGANTOWN	WV		07/01/2021		5,678	0	0	0	0	0	0	5,678	5,678	0	0	0
100063711	MERIDIAN	MS		07/01/2021		2,353	0	0	0	0	0	0	2,353	2,353	0	0	0
100063718	HUDSON	MA		07/01/2021		12,210	0	0	0	0	0	0	12,210	12,210	0	0	0
100063719	DOUGLAS	GA		07/01/2021		1,330	0	0	0	0	0	0	1,330	1,330	0	0	0
100063936	OLD TOWN	ME		07/01/2021		3,048	0	0	0	0	0	0	3,048	3,048	0	0	0
100063942	MURFREESBORO	TN		07/01/2021		8,800	0	0	0	0	0	0	8,800	8,800	0	0	0
100063943	ELBA	AL		07/01/2021		2,035	0	0	0	0	0	0	2,035	2,035	0	0	0
100063945	CLINTON	MD		07/01/2021		5,074	0	0	0	0	0	0	5,074	5,074	0	0	0
100063947	COLUMBUS	OH		07/01/2021		3,365	0	0	0	0	0	0	3,365	3,365	0	0	0
100063953	PHILADELPHIA	PA		07/01/2021		6,972	0	0	0	0	0	0	6,972	6,972	0	0	0
100063962	CAMPOBELLO	SC		07/01/2021		3,745	0	0	0	0	0	0	3,745	3,745	0	0	0
100063969	PORT ST LUCIE	FL		07/01/2021		2,989	0	0	0	0	0	0	2,989	2,989	0	0	0
100063976	LINTHICUM HEIGHTS	MD		07/01/2021		4,250	0	0	0	0	0	0	4,250	4,250	0	0	0
100063977	SULPHUR	LA		07/01/2021		2,091	0	0	0	0	0	0	2,091	2,091	0	0	0
100063978	CLINT	TX		07/01/2021		2,665	0	0	0	0	0	0	2,665	2,665	0	0	0
100063979	VIDALIA	LA		07/01/2021		1,112	0	0	0	0	0	0	1,112	1,112	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063986	SAN ANTONIO	TX		07/01/2021		5,703	0	0	0	0	0	0	5,703	5,703	0	0	0
100063987	PORT SAINT LUCIE	FL		07/01/2021		3,442	0	0	0	0	0	0	3,442	3,442	0	0	0
100063988	PLEASANT GROVE	AL		07/01/2021		1,279	0	0	0	0	0	0	1,279	1,279	0	0	0
100063989	CLEVELAND	OH		07/01/2021		1,737	0	0	0	0	0	0	1,737	1,737	0	0	0
100063992	SOUTH KINGSTOWN	RI		07/01/2021		5,275	0	0	0	0	0	0	5,275	5,275	0	0	0
100063994	PHILADELPHIA	PA		07/01/2021		9,072	0	0	0	0	0	0	9,072	9,072	0	0	0
100063995	SOUTH PARK	PA		07/01/2021		3,257	0	0	0	0	0	0	3,257	3,257	0	0	0
100063998	STAFFORD	TX		07/01/2021		4,990	0	0	0	0	0	0	4,990	4,990	0	0	0
100064001	COLUMBUS	GA		07/01/2021		2,230	0	0	0	0	0	0	2,230	2,230	0	0	0
100064005	LAKE WORTH	FL		07/01/2021		3,919	0	0	0	0	0	0	3,919	3,919	0	0	0
100064200	KANEOHE	HI		07/01/2021		5,793	0	0	0	0	0	0	5,793	5,793	0	0	0
100064508	INDIANAPOLIS	IN		07/01/2021		1,306	0	0	0	0	0	0	1,306	1,306	0	0	0
100064522	BALTIMORE	MD		07/01/2021		6,755	0	0	0	0	0	0	6,755	6,755	0	0	0
100064528	PHENIX CITY	AL		07/01/2021		1,843	0	0	0	0	0	0	1,843	1,843	0	0	0
100064534	GIBSONTON	FL		07/01/2021		2,620	0	0	0	0	0	0	2,620	2,620	0	0	0
100063281	DOLGEVILLE	NY		07/01/2021		1,656	0	0	0	0	0	0	1,656	1,656	0	0	0
100063340	SPRINGFIELD	OR		07/01/2021		2,846	0	0	0	0	0	0	2,846	2,846	0	0	0
100063345	ISLAND PARK	NY		07/01/2021		2,582	0	0	0	0	0	0	2,582	2,582	0	0	0
100063553	CIRCLEVILLE	OH		07/01/2021		3,541	0	0	0	0	0	0	3,541	3,541	0	0	0
100063564	KISSIMMEE	FL		07/01/2021		4,274	0	0	0	0	0	0	4,274	4,274	0	0	0
100063580	MOORHEAD	MN		07/01/2021		3,705	0	0	0	0	0	0	3,705	3,705	0	0	0
100063597	SOUTH GLENS FALLS	NY		07/01/2021		2,959	0	0	0	0	0	0	2,959	2,959	0	0	0
100063603	MACON	GA		07/01/2021		2,735	0	0	0	0	0	0	2,735	2,735	0	0	0
100063606	CULLMAN	AL		07/01/2021		4,518	0	0	0	0	0	0	4,518	4,518	0	0	0
100063608	ALBANY	GA		07/01/2021		2,115	0	0	0	0	0	0	2,115	2,115	0	0	0
100063610	HENDERSON	NV		07/01/2021		5,405	0	0	0	0	0	0	5,405	5,405	0	0	0
100063614	PORT LAVACA	TX		07/01/2021		2,829	0	0	0	0	0	0	2,829	2,829	0	0	0
100063616	TROY	IL		07/01/2021		3,793	0	0	0	0	0	0	3,793	3,793	0	0	0
100063621	PRINCETON	KY		07/01/2021		1,898	0	0	0	0	0	0	1,898	1,898	0	0	0
100063622	CENTREVILLE	MD		07/01/2021		5,322	0	0	0	0	0	0	5,322	5,322	0	0	0
100063624	WATERBURY	CT		07/01/2021		4,698	0	0	0	0	0	0	4,698	4,698	0	0	0
100063627	WOLCOTT	NY		07/01/2021		1,672	0	0	0	0	0	0	1,672	1,672	0	0	0
100063792	JERSEY CITY	NJ		07/01/2021		10,365	0	0	0	0	0	0	10,365	10,365	0	0	0
100063794	MIAMI	FL		07/01/2021		6,146	0	0	0	0	0	0	6,146	6,146	0	0	0
100063798	ANCHORAGE	AK		07/01/2021		3,705	0	0	0	0	0	0	3,705	3,705	0	0	0
100063802	SAN ANTONIO	TX		07/01/2021		2,305	0	0	0	0	0	0	2,305	2,305	0	0	0
100063804	JACKSONVILLE	FL		07/01/2021		6,831	0	0	0	0	0	0	6,831	6,831	0	0	0
100063810	CANAL WINCHESTER	OH		07/01/2021		6,579	0	0	0	0	0	0	6,579	6,579	0	0	0
100063816	PLAINFIELD	NJ		07/01/2021		6,930	0	0	0	0	0	0	6,930	6,930	0	0	0
100063821	PORT ST LUCIE	FL		07/01/2021		6,520	0	0	0	0	0	0	6,520	6,520	0	0	0
100063827	LOUISVILLE	KY		07/01/2021		4,044	0	0	0	0	0	0	4,044	4,044	0	0	0
100063830	BROOKLYN CENTER	MN		07/01/2021		4,963	0	0	0	0	0	0	4,963	4,963	0	0	0
100063838	CHICAGO	IL		07/01/2021		3,455	0	0	0	0	0	0	3,455	3,455	0	0	0
100063844	STREETSBORO	OH		07/01/2021		5,469	0	0	0	0	0	0	5,469	5,469	0	0	0
100063848	WILMINGTON	DE		07/01/2021		5,967	0	0	0	0	0	0	5,967	5,967	0	0	0
100063849	DAYTON	OH		07/01/2021		3,658	0	0	0	0	0	0	3,658	3,658	0	0	0
100063853	NORTH PORT	FL		07/01/2021		4,446	0	0	0	0	0	0	4,446	4,446	0	0	0
100063857	ROCHESTER	NY		07/01/2021		2,298	0	0	0	0	0	0	2,298	2,298	0	0	0
100064094	SLOANSVILLE	NY		07/01/2021		2,437	0	0	0	0	0	0	2,437	2,437	0	0	0
100064105	STATEN ISLAND	NY		07/01/2021		8,559	0	0	0	0	0	0	8,559	8,559	0	0	0
100064122	ELKINS PARK	PA		07/01/2021		6,533	0	0	0	0	0	0	6,533	6,533	0	0	0

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064127	BRUNSWICK	OH		07/01/2021		8,983	0	0	0	0	0	0	8,983	8,983	0	0	0
100064129	BERKELEY TWP	NJ		07/01/2021		6,253	0	0	0	0	0	0	6,253	6,253	0	0	0
100064146	ELMIRA	NY		07/01/2021		1,431	0	0	0	0	0	0	1,431	1,431	0	0	0
100064155	MILLVILLE	NJ		07/01/2021		3,982	0	0	0	0	0	0	3,982	3,982	0	0	0
100064161	WEST VALLEY CITY	UT		07/01/2021		3,446	0	0	0	0	0	0	3,446	3,446	0	0	0
100064400	WESTMINSTER	CO		07/01/2021		4,194	0	0	0	0	0	0	4,194	4,194	0	0	0
100064401	APPLE VALLEY	CA		07/01/2021		5,338	0	0	0	0	0	0	5,338	5,338	0	0	0
100064424	TONAWANDA	NY		07/01/2021		3,359	0	0	0	0	0	0	3,359	3,359	0	0	0
100064431	COUNCIL BLUFFS	IA		07/01/2021		1,759	0	0	0	0	0	0	1,759	1,759	0	0	0
100064439	MIDDLE RIVER	MD		07/01/2021		4,544	0	0	0	0	0	0	4,544	4,544	0	0	0
100064442	COLUMBUS	OH		07/01/2021		2,386	0	0	0	0	0	0	2,386	2,386	0	0	0
100064629	PORT SAINT LUCIE	FL		07/01/2021		5,994	0	0	0	0	0	0	5,994	5,994	0	0	0
100064642	VALLEY STREAM	NY		07/01/2021		11,469	0	0	0	0	0	0	11,469	11,469	0	0	0
100064647	LOS ANGELES	CA		07/01/2021		6,515	0	0	0	0	0	0	6,515	6,515	0	0	0
100064652	WATERVLIET	NY		07/01/2021		3,802	0	0	0	0	0	0	3,802	3,802	0	0	0
100064667	LAND O LAKES	FL		07/01/2021		5,093	0	0	0	0	0	0	5,093	5,093	0	0	0
100064669	SUMMERVILLE	SC		07/01/2021		4,509	0	0	0	0	0	0	4,509	4,509	0	0	0
100063481	CENTRALIA	MO		07/01/2021		3,738	0	0	0	0	0	0	3,738	3,738	0	0	0
100063501	ROSWELL	GA		07/01/2021		5,753	0	0	0	0	0	0	5,753	5,753	0	0	0
100063724	MONROE	GA		07/01/2021		2,046	0	0	0	0	0	0	2,046	2,046	0	0	0
100063727	MIDDLETOWN	MD		07/01/2021		7,005	0	0	0	0	0	0	7,005	7,005	0	0	0
100063731	PHILADELPHIA	PA		07/01/2021		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100063735	HOMESTEAD	FL		07/01/2021		5,788	0	0	0	0	0	0	5,788	5,788	0	0	0
100063738	DENTON	MD		07/01/2021		6,439	0	0	0	0	0	0	6,439	6,439	0	0	0
100063740	MARSHALL	MO		07/01/2021		2,455	0	0	0	0	0	0	2,455	2,455	0	0	0
100063744	ARGYLE	TX		07/01/2021		5,749	0	0	0	0	0	0	5,749	5,749	0	0	0
100063745	CORPUS CHRISTI	TX		07/01/2021		4,628	0	0	0	0	0	0	4,628	4,628	0	0	0
100063746	MERAUX	LA		07/01/2021		2,396	0	0	0	0	0	0	2,396	2,396	0	0	0
100063750	HARRISBURG	PA		07/01/2021		3,027	0	0	0	0	0	0	3,027	3,027	0	0	0
100063764	CANAL FULTON	OH		07/01/2021		2,584	0	0	0	0	0	0	2,584	2,584	0	0	0
100063773	TOPEKA	KS		07/01/2021		3,321	0	0	0	0	0	0	3,321	3,321	0	0	0
100063779	CLINTON	MD		07/01/2021		5,943	0	0	0	0	0	0	5,943	5,943	0	0	0
100063780	BALTIMORE	MD		07/01/2021		3,003	0	0	0	0	0	0	3,003	3,003	0	0	0
100064010	LAREDO	TX		07/01/2021		3,503	0	0	0	0	0	0	3,503	3,503	0	0	0
100064014	SUGARLOAF	PA		07/01/2021		2,451	0	0	0	0	0	0	2,451	2,451	0	0	0
100064018	BALTIMORE	MD		07/01/2021		3,632	0	0	0	0	0	0	3,632	3,632	0	0	0
100064020	MIAMI	FL		07/01/2021		6,888	0	0	0	0	0	0	6,888	6,888	0	0	0
100064021	NORTH CANTON	OH		07/01/2021		3,308	0	0	0	0	0	0	3,308	3,308	0	0	0
100064022	LAFOLLETTE	TN		07/01/2021		2,877	0	0	0	0	0	0	2,877	2,877	0	0	0
100064024	SUN CITY CENTER	FL		07/01/2021		2,737	0	0	0	0	0	0	2,737	2,737	0	0	0
100064025	TRINITY	NC		07/01/2021		4,582	0	0	0	0	0	0	4,582	4,582	0	0	0
100064028	INDIANAPOLIS	IN		07/01/2021		3,486	0	0	0	0	0	0	3,486	3,486	0	0	0
100064055	EVERSON	WA		07/01/2021		4,631	0	0	0	0	0	0	4,631	4,631	0	0	0
100064076	CLEVELAND	TN		07/01/2021		4,778	0	0	0	0	0	0	4,778	4,778	0	0	0
100064084	EDGEFIELD	SC		07/01/2021		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100064085	LOUISVILLE	KY		07/01/2021		1,971	0	0	0	0	0	0	1,971	1,971	0	0	0
100064086	SIOUX FALLS	SD		07/01/2021		2,024	0	0	0	0	0	0	2,024	2,024	0	0	0
100064311	VERO BEACH	FL		07/01/2021		4,128	0	0	0	0	0	0	4,128	4,128	0	0	0
100064314	SANFORD	FL		07/01/2021		4,466	0	0	0	0	0	0	4,466	4,466	0	0	0
100064316	DES MOINES	IA		07/01/2021		1,350	0	0	0	0	0	0	1,350	1,350	0	0	0
100064341	LOUISVILLE	KY		07/01/2021		3,675	0	0	0	0	0	0	3,675	3,675	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064342	SPRINGFIELD	PA		07/01/2021		3,047	0	0	0	0	0	0	3,047	3,047	0	0	0
100064348	WASHINGTON	IN		07/01/2021		2,257	0	0	0	0	0	0	2,257	2,257	0	0	0
100064350	GRAND MARSH	WI		07/01/2021		1,626	0	0	0	0	0	0	1,626	1,626	0	0	0
100064353	HARRISBURG	PA		07/01/2021		2,428	0	0	0	0	0	0	2,428	2,428	0	0	0
100064354	PALM BAY	FL		07/01/2021		2,427	0	0	0	0	0	0	2,427	2,427	0	0	0
100064359	SPRING HILL	TN		07/01/2021		5,773	0	0	0	0	0	0	5,773	5,773	0	0	0
100064364	DOUGLASVILLE	GA		07/01/2021		2,654	0	0	0	0	0	0	2,654	2,654	0	0	0
100064365	DELHI	CA		07/01/2021		2,606	0	0	0	0	0	0	2,606	2,606	0	0	0
100064371	ELKHART	IN		07/01/2021		1,945	0	0	0	0	0	0	1,945	1,945	0	0	0
100064372	LA VERGNE	TN		07/01/2021		2,020	0	0	0	0	0	0	2,020	2,020	0	0	0
100064377	WICHITA	KS		07/01/2021		1,637	0	0	0	0	0	0	1,637	1,637	0	0	0
100064569	PAVILLON	NY		07/01/2021		4,083	0	0	0	0	0	0	4,083	4,083	0	0	0
100066160	MIAMI	FL		08/02/2021		6,507	0	0	0	0	0	0	6,507	6,507	0	0	0
100066169	TUCSON	AZ		08/02/2021		3,106	0	0	0	0	0	0	3,106	3,106	0	0	0
100066181	SAN ANTONIO	TX		08/02/2021		2,339	0	0	0	0	0	0	2,339	2,339	0	0	0
100066186	ALSTEAD	NH		08/02/2021		5,844	0	0	0	0	0	0	5,844	5,844	0	0	0
100066193	RUSKIN	FL		08/02/2021		5,027	0	0	0	0	0	0	5,027	5,027	0	0	0
100066201	LAPEL	IN		08/02/2021		4,735	0	0	0	0	0	0	4,735	4,735	0	0	0
100066202	PORT SAINT LUCIE	FL		08/02/2021		3,194	0	0	0	0	0	0	3,194	3,194	0	0	0
100066216	HUDSON	FL		08/02/2021		2,036	0	0	0	0	0	0	2,036	2,036	0	0	0
100066219	CENTER POINT	AL		08/02/2021		1,961	0	0	0	0	0	0	1,961	1,961	0	0	0
100066234	CLINTON TOWNSHIP	MI		08/02/2021		4,613	0	0	0	0	0	0	4,613	4,613	0	0	0
100066059	SAVANNAH	GA		08/02/2021		1,817	0	0	0	0	0	0	1,817	1,817	0	0	0
100066071	BAKERSFIELD	CA		08/02/2021		4,045	0	0	0	0	0	0	4,045	4,045	0	0	0
100066078	FAIRFIELD	CA		08/02/2021		11,054	0	0	0	0	0	0	11,054	11,054	0	0	0
100066082	CLIFTON HEIGHTS	PA		08/02/2021		1,770	0	0	0	0	0	0	1,770	1,770	0	0	0
100066094	CARMEL	NY		08/02/2021		4,461	0	0	0	0	0	0	4,461	4,461	0	0	0
100066105	GREECE	NY		08/02/2021		3,072	0	0	0	0	0	0	3,072	3,072	0	0	0
100066113	GAITHERSBURG	MD		08/02/2021		15,335	0	0	0	0	0	0	15,335	15,335	0	0	0
100066116	CLIFTON SPRINGS	NY		08/02/2021		2,944	0	0	0	0	0	0	2,944	2,944	0	0	0
100066150	STATEN ISLAND	NY		08/02/2021		8,335	0	0	0	0	0	0	8,335	8,335	0	0	0
100066335	BUENA PARK	CA		08/02/2021		10,092	0	0	0	0	0	0	10,092	10,092	0	0	0
100066337	FORT OGLETHORPE	GA		08/02/2021		2,470	0	0	0	0	0	0	2,470	2,470	0	0	0
100066350	WINDSOR MILL	MD		08/02/2021		5,278	0	0	0	0	0	0	5,278	5,278	0	0	0
100066362	BUCKEYE	AZ		08/02/2021		8,601	0	0	0	0	0	0	8,601	8,601	0	0	0
100066364	BAKER	LA		08/02/2021		119	0	0	0	0	0	0	119	119	0	0	0
100066380	RIVERDALE	MI		08/02/2021		1,985	0	0	0	0	0	0	1,985	1,985	0	0	0
100066397	WARRIORS MARK	PA		08/02/2021		4,358	0	0	0	0	0	0	4,358	4,358	0	0	0
100066672	LA PLACE	LA		08/02/2021		925	0	0	0	0	0	0	925	925	0	0	0
100066690	HARLINGEN	TX		08/02/2021		8,132	0	0	0	0	0	0	8,132	8,132	0	0	0
100066732	GIBSONTON	FL		08/02/2021		5,540	0	0	0	0	0	0	5,540	5,540	0	0	0
100066739	ELIZABETH CITY	NC		08/02/2021		5,931	0	0	0	0	0	0	5,931	5,931	0	0	0
100065987	KENNER	LA		08/02/2021		2,914	0	0	0	0	0	0	2,914	2,914	0	0	0
100066022	EL PASO	TX		08/02/2021		1,768	0	0	0	0	0	0	1,768	1,768	0	0	0
100066030	COLORADO SPRINGS	CO		08/02/2021		6,216	0	0	0	0	0	0	6,216	6,216	0	0	0
100066034	SARTELL	MN		08/02/2021		5,970	0	0	0	0	0	0	5,970	5,970	0	0	0
100066036	WARTRACE	TN		08/02/2021		4,569	0	0	0	0	0	0	4,569	4,569	0	0	0
100066039	COATESVILLE	PA		08/02/2021		4,510	0	0	0	0	0	0	4,510	4,510	0	0	0
100066050	PEARL RIVER	LA		08/02/2021		4,380	0	0	0	0	0	0	4,380	4,380	0	0	0
100066051	PORT WENTWORTH	GA		08/02/2021		1,304	0	0	0	0	0	0	1,304	1,304	0	0	0
100066250	CANDO	ND		08/02/2021		3,665	0	0	0	0	0	0	3,665	3,665	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066262	KAPOLEI	HI		08/02/2021		1,476	0	0	0	0	0	0	1,476	1,476	0	0	0
100066265	NORTH PORT	FL		08/02/2021		2,271	0	0	0	0	0	0	2,271	2,271	0	0	0
100066277	MERRILL	WI		08/02/2021		1,767	0	0	0	0	0	0	1,767	1,767	0	0	0
100066285	TAMPA	FL		08/02/2021		3,552	0	0	0	0	0	0	3,552	3,552	0	0	0
100066299	LONG BEACH	CA		08/02/2021		12,691	0	0	0	0	0	0	12,691	12,691	0	0	0
100066307	COUNCIL BLUFFS	IA		08/02/2021		2,785	0	0	0	0	0	0	2,785	2,785	0	0	0
100066319	BEACHWOOD	OH		08/02/2021		9,876	0	0	0	0	0	0	9,876	9,876	0	0	0
100066589	FLORENCE	AZ		08/02/2021		3,507	0	0	0	0	0	0	3,507	3,507	0	0	0
100066599	CORTLAND	NY		08/02/2021		2,223	0	0	0	0	0	0	2,223	2,223	0	0	0
100066615	MOBILE	AL		08/02/2021		6,471	0	0	0	0	0	0	6,471	6,471	0	0	0
100066618	BALTIMORE	MD		08/02/2021		3,418	0	0	0	0	0	0	3,418	3,418	0	0	0
100066620	WILLINGBORO	NJ		08/02/2021		2,484	0	0	0	0	0	0	2,484	2,484	0	0	0
100066625	HARRODSBURG	KY		08/02/2021		5,546	0	0	0	0	0	0	5,546	5,546	0	0	0
100066634	MAPLESVILLE	AL		08/02/2021		1,988	0	0	0	0	0	0	1,988	1,988	0	0	0
100066650	EAST LEROY	MI		08/02/2021		2,141	0	0	0	0	0	0	2,141	2,141	0	0	0
100066655	HAMBURG	NY		08/02/2021		4,205	0	0	0	0	0	0	4,205	4,205	0	0	0
100066657	FALL RIVER	MA		08/02/2021		4,477	0	0	0	0	0	0	4,477	4,477	0	0	0
100066847	WEST HAVEN	CT		08/02/2021		3,740	0	0	0	0	0	0	3,740	3,740	0	0	0
100066886	CLARKSBURG	CA		08/02/2021		8,313	0	0	0	0	0	0	8,313	8,313	0	0	0
100066893	HIDALGO	TX		08/02/2021		2,944	0	0	0	0	0	0	2,944	2,944	0	0	0
100066510	GREELEY	CO		08/02/2021		3,902	0	0	0	0	0	0	3,902	3,902	0	0	0
100066515	JACKSON	AL		08/02/2021		4,773	0	0	0	0	0	0	4,773	4,773	0	0	0
100066534	PHENIX CITY	AL		08/02/2021		2,857	0	0	0	0	0	0	2,857	2,857	0	0	0
100066540	CINCINNATI	OH		08/02/2021		2,787	0	0	0	0	0	0	2,787	2,787	0	0	0
100066565	DENDRON	VA		08/02/2021		5,343	0	0	0	0	0	0	5,343	5,343	0	0	0
100066578	PHILADELPHIA	PA		08/02/2021		2,558	0	0	0	0	0	0	2,558	2,558	0	0	0
100066772	OWENSBORO	KY		08/02/2021		2,020	0	0	0	0	0	0	2,020	2,020	0	0	0
100066803	COLONA	IL		08/02/2021		1,713	0	0	0	0	0	0	1,713	1,713	0	0	0
100066807	OKLAHOMA CITY	OK		08/02/2021		1,366	0	0	0	0	0	0	1,366	1,366	0	0	0
100066997	SUISUN CITY	CA		08/02/2021		5,202	0	0	0	0	0	0	5,202	5,202	0	0	0
100066998	PITTSBURGH	PA		08/02/2021		4,982	0	0	0	0	0	0	4,982	4,982	0	0	0
100067026	DALLAS	TX		08/02/2021		2,715	0	0	0	0	0	0	2,715	2,715	0	0	0
100067244	BRANDYWINE	MD		08/02/2021		7,580	0	0	0	0	0	0	7,580	7,580	0	0	0
100067256	WEST MONROE	NY		08/02/2021		2,145	0	0	0	0	0	0	2,145	2,145	0	0	0
100067257	KYLE	TX		08/02/2021		3,646	0	0	0	0	0	0	3,646	3,646	0	0	0
100067273	RIVERVIEW	FL		08/02/2021		5,681	0	0	0	0	0	0	5,681	5,681	0	0	0
100067274	CRANSTON	RI		08/02/2021		3,543	0	0	0	0	0	0	3,543	3,543	0	0	0
100067276	PORT ST LUCIE	FL		08/02/2021		4,761	0	0	0	0	0	0	4,761	4,761	0	0	0
100067285	PHILADELPHIA	PA		08/02/2021		1,256	0	0	0	0	0	0	1,256	1,256	0	0	0
100067302	GERRARDSTOWN	WV		08/02/2021		4,048	0	0	0	0	0	0	4,048	4,048	0	0	0
100067304	BUCHANAN	GA		08/02/2021		1,379	0	0	0	0	0	0	1,379	1,379	0	0	0
100066920	LAREDO	TX		08/02/2021		3,687	0	0	0	0	0	0	3,687	3,687	0	0	0
100066921	HUEYTOWN	AL		08/02/2021		2,360	0	0	0	0	0	0	2,360	2,360	0	0	0
100066935	MUSCATINE	IA		08/02/2021		2,055	0	0	0	0	0	0	2,055	2,055	0	0	0
100066940	BUECHEL	KY		08/02/2021		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100066945	KINDER	LA		08/02/2021		2,449	0	0	0	0	0	0	2,449	2,449	0	0	0
100066968	TUCSON	AZ		08/02/2021		2,533	0	0	0	0	0	0	2,533	2,533	0	0	0
100066970	BRANDON	SD		08/02/2021		3,514	0	0	0	0	0	0	3,514	3,514	0	0	0
100066972	LAREDO	TX		08/02/2021		1,234	0	0	0	0	0	0	1,234	1,234	0	0	0
100067166	PALM BAY	FL		08/02/2021		2,816	0	0	0	0	0	0	2,816	2,816	0	0	0
100067173	PALMDALE	CA		08/02/2021		3,193	0	0	0	0	0	0	3,193	3,193	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067180	ORLANDO	FL		08/02/2021		2,987	0	0	0	0	0	0	2,987	2,987	0	0	0
100067221	OXON HILL	MD		08/02/2021		4,408	0	0	0	0	0	0	4,408	4,408	0	0	0
100067080	MONTGOMERY	AL		08/02/2021		3,039	0	0	0	0	0	0	3,039	3,039	0	0	0
100067084	PEARLAND	TX		08/02/2021		6,259	0	0	0	0	0	0	6,259	6,259	0	0	0
100067089	PORT ORANGE	FL		08/02/2021		5,990	0	0	0	0	0	0	5,990	5,990	0	0	0
100067100	BROWNSVILLE	TX		08/02/2021		2,341	0	0	0	0	0	0	2,341	2,341	0	0	0
100067125	UPPER MARLBORO	MD		08/02/2021		4,074	0	0	0	0	0	0	4,074	4,074	0	0	0
100067132	HOMESTEAD	FL		08/02/2021		17,042	0	0	0	0	0	0	17,042	17,042	0	0	0
100067313	ROSHARON	TX		08/02/2021		3,054	0	0	0	0	0	0	3,054	3,054	0	0	0
100067326	LUGOFF	SC		08/02/2021		2,928	0	0	0	0	0	0	2,928	2,928	0	0	0
100067337	OAK POINT	TX		08/02/2021		3,401	0	0	0	0	0	0	3,401	3,401	0	0	0
100067360	HOUSTON	TX		08/02/2021		3,382	0	0	0	0	0	0	3,382	3,382	0	0	0
100067373	SAN JOSE DEL CABO	MEX		08/13/2021		12,429	0	0	0	0	0	0	12,429	12,429	0	0	0
100067379	SAN JOSE DEL CABO	MEX		08/13/2021		79,227	0	0	0	0	0	0	79,227	79,227	0	0	0
100067381	CABO SAN LUCAS	MEX		08/13/2021		16,458	0	0	0	0	0	0	16,458	16,458	0	0	0
100067386	CABO SAN LUCAS	MEX		08/13/2021		5,906	0	0	0	0	0	0	5,906	5,906	0	0	0
100067387	TIJUANA-ENSENADA PLAYAS	MEX		08/13/2021		4,870	0	0	0	0	0	0	4,870	4,870	0	0	0
100067392	SAN JOSE DEL CABO	MEX		08/13/2021		14,905	0	0	0	0	0	0	14,905	14,905	0	0	0
100067396	SAN JOSE DEL CABO	MEX		08/13/2021		9,871	0	0	0	0	0	0	9,871	9,871	0	0	0
100068780	GULFPORT	MS		09/01/2021		3,026	0	0	0	0	0	0	3,026	3,026	0	0	0
100068787	MOBILE	AL		09/01/2021		1,659	0	0	0	0	0	0	1,659	1,659	0	0	0
100068790	BOONEVILLE	AR		09/01/2021		2,434	0	0	0	0	0	0	2,434	2,434	0	0	0
100068791	REEDSVILLE	WI		09/01/2021		5,428	0	0	0	0	0	0	5,428	5,428	0	0	0
100068803	NORMAN	OK		09/01/2021		3,264	0	0	0	0	0	0	3,264	3,264	0	0	0
100068805	BLOOMINGTON	MN		09/01/2021		4,592	0	0	0	0	0	0	4,592	4,592	0	0	0
100068808	STONY POINT	NY		09/01/2021		5,653	0	0	0	0	0	0	5,653	5,653	0	0	0
100068836	DETROIT	MI		09/01/2021		1,885	0	0	0	0	0	0	1,885	1,885	0	0	0
100069066	ANTIOCH	CA		09/01/2021		6,966	0	0	0	0	0	0	6,966	6,966	0	0	0
100069074	ERIE	PA		09/01/2021		1,479	0	0	0	0	0	0	1,479	1,479	0	0	0
100069085	KILLINGWORTH	CT		09/01/2021		5,015	0	0	0	0	0	0	5,015	5,015	0	0	0
100069103	HOOSICK FALLS	NY		09/01/2021		3,332	0	0	0	0	0	0	3,332	3,332	0	0	0
100069112	RUTHERFORDTON	NC		09/01/2021		5,157	0	0	0	0	0	0	5,157	5,157	0	0	0
100069113	CINCINNATI	OH		09/01/2021		2,724	0	0	0	0	0	0	2,724	2,724	0	0	0
100069114	JACKSON	NJ		09/01/2021		3,284	0	0	0	0	0	0	3,284	3,284	0	0	0
100069128	LOUISVILLE	KY		09/01/2021		4,547	0	0	0	0	0	0	4,547	4,547	0	0	0
100069147	MADISON	AL		09/01/2021		2,781	0	0	0	0	0	0	2,781	2,781	0	0	0
100069304	ELGIN	IL		09/01/2021		6,295	0	0	0	0	0	0	6,295	6,295	0	0	0
100069309	MONTGOMERY	AL		09/01/2021		2,218	0	0	0	0	0	0	2,218	2,218	0	0	0
100069322	CHEEKTOWAGA	NY		09/01/2021		1,478	0	0	0	0	0	0	1,478	1,478	0	0	0
100069325	LOUISVILLE	KY		09/01/2021		2,701	0	0	0	0	0	0	2,701	2,701	0	0	0
100069353	LAS VEGAS	NV		09/01/2021		4,489	0	0	0	0	0	0	4,489	4,489	0	0	0
100069361	WINNSBORO	LA		09/01/2021		3,701	0	0	0	0	0	0	3,701	3,701	0	0	0
100069376	ANTIOCH	TN		09/01/2021		2,596	0	0	0	0	0	0	2,596	2,596	0	0	0
100069379	CHARLEROI	PA		09/01/2021		4,724	0	0	0	0	0	0	4,724	4,724	0	0	0
100069383	RANDALLSTOWN	MD		09/01/2021		5,772	0	0	0	0	0	0	5,772	5,772	0	0	0
100069563	EAST STROUDSBURG	PA		09/01/2021		5,992	0	0	0	0	0	0	5,992	5,992	0	0	0
100069570	CANAL WINCHESTER	OH		09/01/2021		5,627	0	0	0	0	0	0	5,627	5,627	0	0	0
100069575	HILLSIDE	NJ		09/01/2021		7,257	0	0	0	0	0	0	7,257	7,257	0	0	0
100069599	HUDSONVILLE	MI		09/01/2021		6,650	0	0	0	0	0	0	6,650	6,650	0	0	0
100069610	TULARE	CA		09/01/2021		4,477	0	0	0	0	0	0	4,477	4,477	0	0	0
100069741	RIVERVIEW	FL		09/01/2021		5,038	0	0	0	0	0	0	5,038	5,038	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069742	RUSKIN	FL		09/01/2021		4,988	0	0	0	0	0	0	4,988	4,988	0	0	0
100069753	LANSFORD	PA		09/01/2021		2,841	0	0	0	0	0	0	2,841	2,841	0	0	0
100069755	NEWARK	DE		09/01/2021		4,086	0	0	0	0	0	0	4,086	4,086	0	0	0
100069758	BRADENTON	FL		09/01/2021		3,465	0	0	0	0	0	0	3,465	3,465	0	0	0
100069763	GAITHERSBURG	MD		09/01/2021		3,905	0	0	0	0	0	0	3,905	3,905	0	0	0
100069775	OLPE	KS		09/01/2021		2,437	0	0	0	0	0	0	2,437	2,437	0	0	0
100069784	ALBUQUERQUE	NM		09/01/2021		2,748	0	0	0	0	0	0	2,748	2,748	0	0	0
100069786	HAZLETON	PA		09/01/2021		2,193	0	0	0	0	0	0	2,193	2,193	0	0	0
100069807	PHILADELPHIA	PA		09/01/2021		3,130	0	0	0	0	0	0	3,130	3,130	0	0	0
100069813	ELMONT	NY		09/01/2021		7,775	0	0	0	0	0	0	7,775	7,775	0	0	0
100069814	SACRAMENTO	CA		09/01/2021		3,437	0	0	0	0	0	0	3,437	3,437	0	0	0
100069815	MARGATE	FL		09/01/2021		7,527	0	0	0	0	0	0	7,527	7,527	0	0	0
100069818	HERKIMER	NY		09/01/2021		3,241	0	0	0	0	0	0	3,241	3,241	0	0	0
100068751	MONCKS CORNER	SC		09/01/2021		6,649	0	0	0	0	0	0	6,649	6,649	0	0	0
100068936	WINTER PARK	FL		09/01/2021		3,917	0	0	0	0	0	0	3,917	3,917	0	0	0
100068937	MIDDLETOWN	NY		09/01/2021		7,037	0	0	0	0	0	0	7,037	7,037	0	0	0
100068944	STOCKTON	CA		09/01/2021		5,969	0	0	0	0	0	0	5,969	5,969	0	0	0
100068950	PISCATAWAY	NJ		09/01/2021		10,238	0	0	0	0	0	0	10,238	10,238	0	0	0
100068954	ORCHARD PARK	NY		09/01/2021		3,583	0	0	0	0	0	0	3,583	3,583	0	0	0
100068974	LAWRENCEVILLE	GA		09/01/2021		4,039	0	0	0	0	0	0	4,039	4,039	0	0	0
100068975	LAKE GROVE	NY		09/01/2021		3,973	0	0	0	0	0	0	3,973	3,973	0	0	0
100069225	INDEPENDENCE	MO		09/01/2021		2,137	0	0	0	0	0	0	2,137	2,137	0	0	0
100069226	POMPTON LAKES	NJ		09/01/2021		3,618	0	0	0	0	0	0	3,618	3,618	0	0	0
100069238	MILFORD	OH		09/01/2021		3,253	0	0	0	0	0	0	3,253	3,253	0	0	0
100069248	SCHENECTADY	NY		09/01/2021		2,878	0	0	0	0	0	0	2,878	2,878	0	0	0
100069251	CLEVELAND	TN		09/01/2021		2,734	0	0	0	0	0	0	2,734	2,734	0	0	0
100069253	PERRIS	CA		09/01/2021		1,593	0	0	0	0	0	0	1,593	1,593	0	0	0
100069279	GREEN COVE SPRINGS	FL		09/01/2021		4,785	0	0	0	0	0	0	4,785	4,785	0	0	0
100069285	CHICAGO	IL		09/01/2021		1,372	0	0	0	0	0	0	1,372	1,372	0	0	0
100069287	FAYETTEVILLE	NC		09/01/2021		1,751	0	0	0	0	0	0	1,751	1,751	0	0	0
100069480	MCCORDSVILLE	IN		09/01/2021		4,086	0	0	0	0	0	0	4,086	4,086	0	0	0
100069490	BURLINGTON	IA		09/01/2021		1,574	0	0	0	0	0	0	1,574	1,574	0	0	0
100069496	SOUTH CHESTERFIELD	VA		09/01/2021		2,544	0	0	0	0	0	0	2,544	2,544	0	0	0
100069536	HATTIEVILLE	AR		09/01/2021		2,951	0	0	0	0	0	0	2,951	2,951	0	0	0
100069549	SAUK VILLAGE	IL		09/01/2021		2,373	0	0	0	0	0	0	2,373	2,373	0	0	0
100069551	TULARE	CA		09/01/2021		2,739	0	0	0	0	0	0	2,739	2,739	0	0	0
100069679	SISTERS	OR		09/01/2021		5,811	0	0	0	0	0	0	5,811	5,811	0	0	0
100069702	DAVENPORT	FL		09/01/2021		6,853	0	0	0	0	0	0	6,853	6,853	0	0	0
100069710	NEWARK	NJ		09/01/2021		5,407	0	0	0	0	0	0	5,407	5,407	0	0	0
100069718	S HEIDELBERG	PA		09/01/2021		5,367	0	0	0	0	0	0	5,367	5,367	0	0	0
100069720	JERSEY CITY	NJ		09/01/2021		7,489	0	0	0	0	0	0	7,489	7,489	0	0	0
100069727	PORTLAND	OR		09/01/2021		9,806	0	0	0	0	0	0	9,806	9,806	0	0	0
100069913	DOTHAN	AL		09/01/2021		3,281	0	0	0	0	0	0	3,281	3,281	0	0	0
100069921	SAN ANTONIO	TX		09/01/2021		2,074	0	0	0	0	0	0	2,074	2,074	0	0	0
100069925	HOUSTON	TX		09/01/2021		2,436	0	0	0	0	0	0	2,436	2,436	0	0	0
100069929	LAKE CITY	FL		09/01/2021		3,355	0	0	0	0	0	0	3,355	3,355	0	0	0
100069930	LONGVIEW	TX		09/01/2021		3,014	0	0	0	0	0	0	3,014	3,014	0	0	0
100069931	FREDERICKSBURG	VA		09/01/2021		4,563	0	0	0	0	0	0	4,563	4,563	0	0	0
100069932	FORT WASHINGTON	MD		09/01/2021		3,417	0	0	0	0	0	0	3,417	3,417	0	0	0
100069945	MOORE	SC		09/01/2021		3,472	0	0	0	0	0	0	3,472	3,472	0	0	0
100069956	EPHRATA	PA		09/01/2021		3,171	0	0	0	0	0	0	3,171	3,171	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069959	GLENN DALE	MD		09/01/2021		11,104	0	0	0	0	0	0	11,104	11,104	0	0	0
100069960	SILVER SPRING	MD		09/01/2021		10,590	0	0	0	0	0	0	10,590	10,590	0	0	0
100069962	KATY	TX		09/01/2021		3,937	0	0	0	0	0	0	3,937	3,937	0	0	0
100069968	ROCHELLE PARK	NJ		09/01/2021		8,767	0	0	0	0	0	0	8,767	8,767	0	0	0
100068851	ORLANDO	FL		09/01/2021		2,788	0	0	0	0	0	0	2,788	2,788	0	0	0
100068856	PINE CITY	NY		09/01/2021		943	0	0	0	0	0	0	943	943	0	0	0
100068871	CHICAGO	IL		09/01/2021		4,233	0	0	0	0	0	0	4,233	4,233	0	0	0
100068877	LEAVENWORTH	KS		09/01/2021		3,287	0	0	0	0	0	0	3,287	3,287	0	0	0
100068885	VANCOUVER	WA		09/01/2021		7,359	0	0	0	0	0	0	7,359	7,359	0	0	0
100068892	ERIE	PA		09/01/2021		1,735	0	0	0	0	0	0	1,735	1,735	0	0	0
100068894	TRINITY	AL		09/01/2021		1,616	0	0	0	0	0	0	1,616	1,616	0	0	0
100068897	SACRAMENTO	CA		09/01/2021		3,845	0	0	0	0	0	0	3,845	3,845	0	0	0
100068900	LAWTON	OK		09/01/2021		2,471	0	0	0	0	0	0	2,471	2,471	0	0	0
100068904	BENSALEM	PA		09/01/2021		4,982	0	0	0	0	0	0	4,982	4,982	0	0	0
100069173	HAMILTON	GA		09/01/2021		5,160	0	0	0	0	0	0	5,160	5,160	0	0	0
100069175	PHARR	TX		09/01/2021		2,568	0	0	0	0	0	0	2,568	2,568	0	0	0
100069184	BROOKLYN CENTER	MN		09/01/2021		2,108	0	0	0	0	0	0	2,108	2,108	0	0	0
100069190	SULPHUR	LA		09/01/2021		2,365	0	0	0	0	0	0	2,365	2,365	0	0	0
100069199	JASPER	IN		09/01/2021		3,999	0	0	0	0	0	0	3,999	3,999	0	0	0
100069200	PRATTSBURGH	NY		09/01/2021		1,370	0	0	0	0	0	0	1,370	1,370	0	0	0
100069201	FOREST HILL	MD		09/01/2021		6,144	0	0	0	0	0	0	6,144	6,144	0	0	0
100069394	ODESSA	TX		09/01/2021		2,697	0	0	0	0	0	0	2,697	2,697	0	0	0
100069399	CLAYTON	NC		09/01/2021		3,986	0	0	0	0	0	0	3,986	3,986	0	0	0
100069400	SENECA	SC		09/01/2021		1,750	0	0	0	0	0	0	1,750	1,750	0	0	0
100069401	GRAYLING	MI		09/01/2021		1,869	0	0	0	0	0	0	1,869	1,869	0	0	0
100069441	ELYRIA	OH		09/01/2021		1,821	0	0	0	0	0	0	1,821	1,821	0	0	0
100069450	TEMECULA	CA		09/01/2021		8,518	0	0	0	0	0	0	8,518	8,518	0	0	0
100069452	LAND O LAKES	FL		09/01/2021		6,599	0	0	0	0	0	0	6,599	6,599	0	0	0
100069454	FORT WAYNE	IN		09/01/2021		3,414	0	0	0	0	0	0	3,414	3,414	0	0	0
100069463	LEABURG	OR		09/01/2021		6,094	0	0	0	0	0	0	6,094	6,094	0	0	0
100069469	KNOXVILLE	TN		09/01/2021		5,604	0	0	0	0	0	0	5,604	5,604	0	0	0
100069630	NILES	IL		09/01/2021		8,447	0	0	0	0	0	0	8,447	8,447	0	0	0
100069646	FORT WAYNE	IN		09/01/2021		2,322	0	0	0	0	0	0	2,322	2,322	0	0	0
100069656	RIO RICO	AZ		09/01/2021		2,968	0	0	0	0	0	0	2,968	2,968	0	0	0
100069660	BEND	OR		09/01/2021		7,216	0	0	0	0	0	0	7,216	7,216	0	0	0
100069820	BALTIMORE	MD		09/01/2021		5,717	0	0	0	0	0	0	5,717	5,717	0	0	0
100069843	KENTON	OH		09/01/2021		4,630	0	0	0	0	0	0	4,630	4,630	0	0	0
100069849	JOLIET	IL		09/01/2021		4,308	0	0	0	0	0	0	4,308	4,308	0	0	0
100069856	FLORISSANT	MO		09/01/2021		3,125	0	0	0	0	0	0	3,125	3,125	0	0	0
100069860	BAKERSFIELD	CA		09/01/2021		5,728	0	0	0	0	0	0	5,728	5,728	0	0	0
100069863	CERES	CA		09/01/2021		4,170	0	0	0	0	0	0	4,170	4,170	0	0	0
100069880	JEFFERSON	OR		09/01/2021		2,683	0	0	0	0	0	0	2,683	2,683	0	0	0
100069897	TRENTON	NJ		09/01/2021		3,534	0	0	0	0	0	0	3,534	3,534	0	0	0
100070145	SACRAMENTO	CA		09/01/2021		7,099	0	0	0	0	0	0	7,099	7,099	0	0	0
100070164	SOLON	NY		09/01/2021		1,743	0	0	0	0	0	0	1,743	1,743	0	0	0
100070166	OXON HILL	MD		09/01/2021		6,883	0	0	0	0	0	0	6,883	6,883	0	0	0
100070175	WEST PALM BEACH	FL		09/01/2021		9,946	0	0	0	0	0	0	9,946	9,946	0	0	0
100070189	LINDENWOLD	NJ		09/01/2021		3,752	0	0	0	0	0	0	3,752	3,752	0	0	0
100070194	EDGEWOOD	MD		09/01/2021		4,746	0	0	0	0	0	0	4,746	4,746	0	0	0
100070210	SPRINGFIELD	MA		09/01/2021		2,537	0	0	0	0	0	0	2,537	2,537	0	0	0
100070062	PHILADELPHIA	PA		09/01/2021		1,467	0	0	0	0	0	0	1,467	1,467	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070087	FAIRFIELD	OH		09/01/2021		3,381	0	0	0	0	0	0	3,381	3,381	0	0	0
100070104	PEORIA	IL		09/01/2021		2,911	0	0	0	0	0	0	2,911	2,911	0	0	0
100070105	RICHTON PARK	IL		09/01/2021		2,235	0	0	0	0	0	0	2,235	2,235	0	0	0
100070109	SYKESVILLE	MD		09/01/2021		5,395	0	0	0	0	0	0	5,395	5,395	0	0	0
100070117	SAYLORSBURG	PA		09/01/2021		4,240	0	0	0	0	0	0	4,240	4,240	0	0	0
100070123	BYRAM	MS		09/01/2021		1,863	0	0	0	0	0	0	1,863	1,863	0	0	0
100073486	WARREN	MI		11/01/2021		2,335	0	0	0	0	0	0	2,335	2,335	0	0	0
100073488	MEMPHIS	TN		11/01/2021		3,810	0	0	0	0	0	0	3,810	3,810	0	0	0
100073492	ROUND LAKE	IL		11/01/2021		3,421	0	0	0	0	0	0	3,421	3,421	0	0	0
100073495	LITHONIA	GA		11/01/2021		1,870	0	0	0	0	0	0	1,870	1,870	0	0	0
100073499	PLEASANT GROVE	UT		11/01/2021		4,535	0	0	0	0	0	0	4,535	4,535	0	0	0
100073525	HOLLAND	TX		11/01/2021		3,319	0	0	0	0	0	0	3,319	3,319	0	0	0
100074060	LOS CABOS	MEX		11/05/2021		2,523	0	0	0	0	0	0	2,523	2,523	0	0	0
100074061	SAN JOSE DEL CABO	MEX		11/05/2021		7,127	0	0	0	0	0	0	7,127	7,127	0	0	0
100074064	CABO SAN LUCAS	MEX		11/05/2021		1,611	0	0	0	0	0	0	1,611	1,611	0	0	0
100074065	SAYULITA	MEX		11/05/2021		27,755	0	0	0	0	0	0	27,755	27,755	0	0	0
100074066	SAN MIGUEL DE ALLENDE	MEX		11/05/2021		4,097	0	0	0	0	0	0	4,097	4,097	0	0	0
100074070	SAN JOSE DEL CABO	MEX		11/05/2021		4,764	0	0	0	0	0	0	4,764	4,764	0	0	0
100074074	CABO SAN LUCAS	MEX		11/05/2021		35,823	0	0	0	0	0	0	35,823	35,823	0	0	0
100074075	PLAYAS DE ROSARITO	MEX		11/05/2021		2,668	0	0	0	0	0	0	2,668	2,668	0	0	0
100074077	SAN JOSE DEL CABO	MEX		11/05/2021		6,795	0	0	0	0	0	0	6,795	6,795	0	0	0
100073433	EL RENO	OK		11/01/2021		8,038	0	0	0	0	0	0	8,038	8,038	0	0	0
100073443	MENTOR	OH		11/01/2021		1,446	0	0	0	0	0	0	1,446	1,446	0	0	0
100073454	AMHERST	NY		11/01/2021		2,690	0	0	0	0	0	0	2,690	2,690	0	0	0
100073464	SAN ANTONIO	TX		11/01/2021		4,529	0	0	0	0	0	0	4,529	4,529	0	0	0
100073475	CHESTER	VA		11/01/2021		4,834	0	0	0	0	0	0	4,834	4,834	0	0	0
100073480	CORPUS CHRISTI	TX		11/01/2021		4,007	0	0	0	0	0	0	4,007	4,007	0	0	0
100073482	PRAIRIEVILLE	LA		11/01/2021		3,028	0	0	0	0	0	0	3,028	3,028	0	0	0
100076520	STAMFORD	CT		12/30/2021		9,864	0	0	0	0	0	0	9,864	9,864	0	0	0
100076521	STATEN ISLAND	NY		12/30/2021		7,200	0	0	0	0	0	0	7,200	7,200	0	0	0
100076523	POUGHKEEPSIE	NY		12/30/2021		4,801	0	0	0	0	0	0	4,801	4,801	0	0	0
100076524	TAMPA	FL		12/30/2021		2,605	0	0	0	0	0	0	2,605	2,605	0	0	0
100076525	YONKERS	NY		12/30/2021		11,052	0	0	0	0	0	0	11,052	11,052	0	0	0
100076526	BLOOMFIELD	NM		12/30/2021		1,932	0	0	0	0	0	0	1,932	1,932	0	0	0
100076527	QUEENS	NY		12/30/2021		6,451	0	0	0	0	0	0	6,451	6,451	0	0	0
100076529	BALDWIN	NY		12/30/2021		8,205	0	0	0	0	0	0	8,205	8,205	0	0	0
100076516	TAMPA	FL		12/30/2021		4,154	0	0	0	0	0	0	4,154	4,154	0	0	0
100076517	TOMS RIVER	NJ		12/30/2021		4,626	0	0	0	0	0	0	4,626	4,626	0	0	0
100076518	LITTLESTOWN	PA		12/30/2021		1,748	0	0	0	0	0	0	1,748	1,748	0	0	0
100076853	NEWARK	NJ		12/21/2021		7,220	0	0	0	0	0	0	7,220	7,220	0	0	0
100076855	LONG BRANCH	NJ		12/21/2021		3,644	0	0	0	0	0	0	3,644	3,644	0	0	0
100076856	WEST LONG BRANCH	NJ		12/21/2021		1,986	0	0	0	0	0	0	1,986	1,986	0	0	0
100076858	LONG BRANCH	NJ		12/21/2021		3,258	0	0	0	0	0	0	3,258	3,258	0	0	0
100083281	SAN JOSE DEL CABO	MEX		05/12/2022		1,480	0	0	0	0	0	0	1,480	1,480	0	0	0
100083285	SAN JOSE DEL CABO	MEX		05/12/2022		37,761	0	0	0	0	0	0	37,761	37,761	0	0	0
100083286	SAN JOSE DEL CABO	MEX		05/12/2022		3,471	0	0	0	0	0	0	3,471	3,471	0	0	0
100083287	SAYULITA	CA		05/27/2022		6,116	0	0	0	0	0	0	6,116	6,116	0	0	0
100083288	TODOS SANTOS	CA		05/27/2022		10,952	0	0	0	0	0	0	10,952	10,952	0	0	0
100083289	SAN MIGUEL DE ALLENDE	GA		05/27/2022		4,453	0	0	0	0	0	0	4,453	4,453	0	0	0
100050738	SOUTH EAST	GBR		03/02/2021		343,591	0	0	0	0	0	0	343,591	343,591	(5,565)	0	(5,565)
100083450	BIRMINGHAM	GBR		05/27/2022		10,119	0	0	0	0	0	0	10,119	10,119	(729)	0	(729)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100085142	DUDLEY	GBR		07/29/2022		107,233	0	0	0	0	0	0	107,233	107,233	(3,217)	0	(3,217)
100070027	AVE MARIA	FL		09/01/2021		5,267	0	0	0	0	0	0	5,267	5,267	0	0	0
100044839	BLAINE	MN		11/19/2020		7,038	0	0	0	0	0	0	7,038	7,038	0	0	0
100045226	WOODBRIDGE	VA		11/25/2020		1,723	0	0	0	0	0	0	1,723	1,723	0	0	0
100044597	WESTLAKE VILLAGE AREA	CA		11/19/2020		11,687	0	0	0	0	0	0	11,687	11,687	0	0	0
100045171	UPPER MARLBORO	MD		11/25/2020		3,222	0	0	0	0	0	0	3,222	3,222	0	0	0
100045210	LITITZ	PA		11/25/2020		3,222	0	0	0	0	0	0	3,222	3,222	0	0	0
100045534	CHARDON	OH		11/25/2020		5,660	0	0	0	0	0	0	5,660	5,660	0	0	0
100045738	SYKESVILLE	MD		11/25/2020		4,460	0	0	0	0	0	0	4,460	4,460	0	0	0
100047364	BELVIDERE	IL		11/20/2020		2,194	0	0	0	0	0	0	2,194	2,194	0	0	0
100047906	SAUGUS	MA		11/20/2020		4,731	0	0	0	0	0	0	4,731	4,731	0	0	0
100048942	SPRINGFIELD	OH		11/20/2020		3,027	0	0	0	0	0	0	3,027	3,027	0	0	0
100064002	BRADENTON	FL		07/01/2021		3,956	0	0	0	0	0	0	3,956	3,956	0	0	0
100064124	TACOMA	WA		07/01/2021		4,079	0	0	0	0	0	0	4,079	4,079	0	0	0
100066069	COLUMBIA	SC		08/02/2021		2,660	0	0	0	0	0	0	2,660	2,660	0	0	0
100066329	PHILADELPHIA	PA		08/02/2021		3,220	0	0	0	0	0	0	3,220	3,220	0	0	0
100066712	DOVER	PA		08/02/2021		2,204	0	0	0	0	0	0	2,204	2,204	0	0	0
100066246	VANCOUVER	WA		08/02/2021		7,987	0	0	0	0	0	0	7,987	7,987	0	0	0
100066288	FORT DODGE	IA		08/02/2021		5,493	0	0	0	0	0	0	5,493	5,493	0	0	0
100069760	FORT PIERCE	FL		09/01/2021		1,107	0	0	0	0	0	0	1,107	1,107	0	0	0
100069483	REPUBLIC	MO		09/01/2021		2,314	0	0	0	0	0	0	2,314	2,314	0	0	0
100069737	HELPER	UT		09/01/2021		1,934	0	0	0	0	0	0	1,934	1,934	0	0	0
100069193	OMAHA	NE		09/01/2021		3,053	0	0	0	0	0	0	3,053	3,053	0	0	0
100070091	SWEET HOME	OR		09/01/2021		2,406	0	0	0	0	0	0	2,406	2,406	0	0	0
100073517	CAMBY	IN		11/01/2021		2,028	0	0	0	0	0	0	2,028	2,028	0	0	0
100046466	TOLEDO	OH		11/25/2020		324	0	0	0	0	0	0	324	324	0	0	0
100069063	RIVERVIEW	FL		09/01/2021		6,829	0	0	0	0	0	0	6,829	6,829	0	0	0
100045279	DETROIT	MI		11/25/2020		1,290	0	0	0	0	0	0	1,290	1,290	0	0	0
100046416	QUINCY	WA		11/25/2020		736	0	0	0	0	0	0	736	736	0	0	0
100063991	CINCINNATI	OH		07/01/2021		2,805	0	0	0	0	0	0	2,805	2,805	0	0	0
100063756	BOWLING GREEN	FL		07/01/2021		4,464	0	0	0	0	0	0	4,464	4,464	0	0	0
100063782	ATLANTA	GA		07/01/2021		3,758	0	0	0	0	0	0	3,758	3,758	0	0	0
100066165	LAFAYETTE	LA		08/02/2021		2,304	0	0	0	0	0	0	2,304	2,304	0	0	0
100069324	SARANAC	NY		09/01/2021		1,865	0	0	0	0	0	0	1,865	1,865	0	0	0
100069752	PAULS VALLEY	OK		09/01/2021		2,772	0	0	0	0	0	0	2,772	2,772	0	0	0
100068889	NORTH AUGUSTA	SC		09/01/2021		2,687	0	0	0	0	0	0	2,687	2,687	0	0	0
100073494	ALBANY	OR		11/01/2021		4,830	0	0	0	0	0	0	4,830	4,830	0	0	0
100073479	LAREDO	TX		11/01/2021		2,385	0	0	0	0	0	0	2,385	2,385	0	0	0
100044452	LAKE WORTH	FL		11/19/2020		2,622	0	0	0	0	0	0	2,622	2,622	0	0	0
100064440	WASHINGTON	DC		07/01/2021		13,340	0	0	0	0	0	0	13,340	13,340	0	0	0
100066956	PORTER	TX		08/02/2021		2,240	0	0	0	0	0	0	2,240	2,240	0	0	0
100069107	SUFFOLK	VA		09/01/2021		16,632	0	0	0	0	0	0	16,632	16,632	0	0	0
100069026	PUNTA GORDA	FL		09/01/2021		3,826	0	0	0	0	0	0	3,826	3,826	0	0	0
100045271	NEWPORT	PA		11/25/2020		642	0	0	0	0	0	0	642	642	0	0	0
100045500	DOERUN	GA		11/25/2020		304	0	0	0	0	0	0	304	304	0	0	0
100046117	FLORISSANT	MO		11/25/2020		1,585	0	0	0	0	0	0	1,585	1,585	0	0	0
100046620	WALTERBORO	SC		11/25/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100048567	CHICAGO	IL		11/20/2020		1,749	0	0	0	0	0	0	1,749	1,749	0	0	0
100062420	CLOVIS	CA		07/01/2021		4,013	0	0	0	0	0	0	4,013	4,013	0	0	0
100063836	LEHIGH ACRES	FL		07/01/2021		3,465	0	0	0	0	0	0	3,465	3,465	0	0	0
100064587	AMARILLO	TX		07/01/2021		2,721	0	0	0	0	0	0	2,721	2,721	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066938	TUSCALOOSA	AL		08/02/2021		3,599	0	0	0	0	0	0	3,599	3,599	0	0	0
100069347	FLORRISANT	MO		09/01/2021		2,710	0	0	0	0	0	0	2,710	2,710	0	0	0
100069754	SPRING HILL	FL		09/01/2021		7,698	0	0	0	0	0	0	7,698	7,698	0	0	0
100069756	EDGEWATER	FL		09/01/2021		3,998	0	0	0	0	0	0	3,998	3,998	0	0	0
100068947	WEATHERFORD	TX		09/01/2021		841	0	0	0	0	0	0	841	841	0	0	0
100069271	FREEPORT	NY		09/01/2021		3,951	0	0	0	0	0	0	3,951	3,951	0	0	0
100069705	CHICAGO	IL		09/01/2021		2,242	0	0	0	0	0	0	2,242	2,242	0	0	0
100045520	CHICAGO	IL		11/25/2020		4,823	0	0	0	0	0	0	4,823	4,823	0	0	0
100046657	BAKERSFIELD	CA		11/25/2020		1,304	0	0	0	0	0	0	1,304	1,304	0	0	0
100046065	RICHMOND	IN		11/25/2020		72	0	0	0	0	0	0	72	72	0	0	0
100063880	PANAMA CITY	FL		07/01/2021		4,973	0	0	0	0	0	0	4,973	4,973	0	0	0
100073509	PHILADELPHIA	PA		11/01/2021		4,848	0	0	0	0	0	0	4,848	4,848	0	0	0
100048850	MARMORA	NJ		11/20/2020		32,457	0	0	0	0	0	0	32,457	32,457	0	0	0
100063723	FLORENCE	SC		07/01/2021		6,495	0	0	0	0	0	0	6,495	6,495	0	0	0
100066885	GREENBETT	MD		08/02/2021		12,888	0	0	0	0	0	0	12,888	12,888	0	0	0
100045769	EDINBURG	VA		11/25/2020		2,056	0	0	0	0	0	0	2,056	2,056	0	0	0
100063869	MIAMI	FL		07/01/2021		5,557	0	0	0	0	0	0	5,557	5,557	0	0	0
100044429	DES MOINES	IA		11/19/2020		1,892	0	0	0	0	0	0	1,892	1,892	0	0	0
100044615	TUTTLE	OK		11/19/2020		1,186	0	0	0	0	0	0	1,186	1,186	0	0	0
100044761	INVERNESS	FL		11/19/2020		3,850	0	0	0	0	0	0	3,850	3,850	0	0	0
100044762	LAUREL	MD		11/19/2020		4,598	0	0	0	0	0	0	4,598	4,598	0	0	0
100044775	HUNTSVILLE	AL		11/19/2020		164	0	0	0	0	0	0	164	164	0	0	0
100045370	CLINT	TX		11/25/2020		98	0	0	0	0	0	0	98	98	0	0	0
100044530	PICO RIVERA	CA		11/19/2020		6,521	0	0	0	0	0	0	6,521	6,521	0	0	0
100045576	SAN ANTONIO	TX		11/25/2020		652	0	0	0	0	0	0	652	652	0	0	0
100046156	MEMPHIS	TN		11/25/2020		213	0	0	0	0	0	0	213	213	0	0	0
100045714	WYOMING	MI		11/25/2020		378	0	0	0	0	0	0	378	378	0	0	0
100046259	COATESVILLE	PA		11/25/2020		2,048	0	0	0	0	0	0	2,048	2,048	0	0	0
100046047	EAST STROUDSBURG	PA		11/25/2020		907	0	0	0	0	0	0	907	907	0	0	0
100048281	FRANKLIN	NC		11/20/2020		5,533	0	0	0	0	0	0	5,533	5,533	0	0	0
100049659	FISHERS	IN		11/20/2020		1,209	0	0	0	0	0	0	1,209	1,209	0	0	0
100050083	ORGAN	NM		11/20/2020		1,516	0	0	0	0	0	0	1,516	1,516	0	0	0
100061773	UPPER MARLBORO	MD		07/01/2021		2,023	0	0	0	0	0	0	2,023	2,023	0	0	0
100062561	NEW BEDFORD	MA		07/01/2021		3,731	0	0	0	0	0	0	3,731	3,731	0	0	0
100062585	EASTPOINTE	MI		07/01/2021		1,896	0	0	0	0	0	0	1,896	1,896	0	0	0
100061990	ROCKLIN	CA		07/01/2021		9,365	0	0	0	0	0	0	9,365	9,365	0	0	0
100061856	SENECA FALLS	NY		07/01/2021		1,829	0	0	0	0	0	0	1,829	1,829	0	0	0
100061858	SHREVEPORT	LA		07/01/2021		3,893	0	0	0	0	0	0	3,893	3,893	0	0	0
100062173	HANOVER	MD		07/01/2021		7,174	0	0	0	0	0	0	7,174	7,174	0	0	0
100063400	WILLIAMSBURG	VA		07/01/2021		4,511	0	0	0	0	0	0	4,511	4,511	0	0	0
100063688	LOUISVILLE	KY		07/01/2021		2,533	0	0	0	0	0	0	2,533	2,533	0	0	0
100063705	HAZEL CREST	IL		07/01/2021		637	0	0	0	0	0	0	637	637	0	0	0
100063956	TORRINGTON	CT		07/01/2021		2,968	0	0	0	0	0	0	2,968	2,968	0	0	0
100063981	MANHATTAN	IL		07/01/2021		6,815	0	0	0	0	0	0	6,815	6,815	0	0	0
100063572	PHILADELPHIA	PA		07/01/2021		3,408	0	0	0	0	0	0	3,408	3,408	0	0	0
100064120	NORTH LAS VEGAS	NV		07/01/2021		366	0	0	0	0	0	0	366	366	0	0	0
100064635	VERO BEACH	FL		07/01/2021		2,480	0	0	0	0	0	0	2,480	2,480	0	0	0
100063496	POSEN	IL		07/01/2021		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100063736	FAYETTEVILLE	NC		07/01/2021		969	0	0	0	0	0	0	969	969	0	0	0
100066367	WHIPPLE	OH		08/02/2021		93,684	0	0	0	0	0	0	93,684	93,684	0	0	0
100066853	BALTIMORE	MD		08/02/2021		42,950	0	0	0	0	0	0	42,950	42,950	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067296	BENNINGTON	NE		08/02/2021		3,005	0	0	0	0	0	0	3,005	3,005	0	0	0
100066924	PRINCETON	TX		08/02/2021		6,423	0	0	0	0	0	0	6,423	6,423	0	0	0
100069584	BEAVERTON	OR		09/01/2021		4,069	0	0	0	0	0	0	4,069	4,069	0	0	0
100069261	PHILLIPSBURG	NJ		09/01/2021		4,262	0	0	0	0	0	0	4,262	4,262	0	0	0
100069538	JACKSONVILLE	FL		09/01/2021		2,472	0	0	0	0	0	0	2,472	2,472	0	0	0
100069916	MILLSBORO	DE		09/01/2021		4,999	0	0	0	0	0	0	4,999	4,999	0	0	0
100069204	SAINT LOUIS	MO		09/01/2021		1,599	0	0	0	0	0	0	1,599	1,599	0	0	0
100073519	CENTER POINT	AL		11/01/2021		1,324	0	0	0	0	0	0	1,324	1,324	0	0	0
100057180	ORLANDO	FL		04/29/2021		3,000	0	0	0	0	0	0	3,000	3,000	0	0	0
100061973	LINCOLN	NE		07/01/2021		2,122	0	0	0	0	0	0	2,122	2,122	0	0	0
100064008	KATY	TX		07/01/2021		3,062	0	0	0	0	0	0	3,062	3,062	0	0	0
100066395	NANTICOKE	PA		08/02/2021		3,068	0	0	0	0	0	0	3,068	3,068	0	0	0
100069746	BECKER	MN		09/01/2021		8,619	0	0	0	0	0	0	8,619	8,619	0	0	0
100068843	MOBILE	AL		09/01/2021		2,031	0	0	0	0	0	0	2,031	2,031	0	0	0
100044670	SADDLE BROOK	NJ		11/19/2020		1,044	0	0	0	0	0	0	1,044	1,044	0	0	0
100045343	YPSILANTI	MI		11/25/2020		690	0	0	0	0	0	0	690	690	0	0	0
100046273	EAST PETERSBURG	PA		11/25/2020		2,318	0	0	0	0	0	0	2,318	2,318	0	0	0
100048897	SAINT CLOUD	FL		11/20/2020		3,251	0	0	0	0	0	0	3,251	3,251	0	0	0
100063967	NEW CASTLE	DE		07/01/2021		197,799	0	0	0	0	0	0	197,799	197,799	0	0	0
100064395	PROSPECT HEIGHTS	IL		07/01/2021		5,021	0	0	0	0	0	0	5,021	5,021	0	0	0
100066602	DESTIN	FL		08/02/2021		5,268	0	0	0	0	0	0	5,268	5,268	0	0	0
100066508	CHEEKTOWAGA	NY		08/02/2021		5,621	0	0	0	0	0	0	5,621	5,621	0	0	0
100069715	BIRMINGHAM	AL		09/01/2021		2,483	0	0	0	0	0	0	2,483	2,483	0	0	0
100073483	MYERSTOWN	PA		11/01/2021		574	0	0	0	0	0	0	574	574	0	0	0
100045204	INDIANAPOLIS	IN		11/25/2020		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100044724	BROOKHAVEN	PA		11/19/2020		217	0	0	0	0	0	0	217	217	0	0	0
100047656	MOUNT CLEMENS	MI		11/20/2020		82	0	0	0	0	0	0	82	82	0	0	0
100063867	CALUMET CITY	IL		07/01/2021		4	0	0	0	0	0	0	4	4	0	0	0
100066419	BALTIMORE	MD		08/02/2021		354	0	0	0	0	0	0	354	354	0	0	0
100063585	DES MOINES	IA		07/01/2021		2,601	0	0	0	0	0	0	2,601	2,601	0	0	0
100066259	WAIANAE	HI		08/02/2021		36	0	0	0	0	0	0	36	36	0	0	0
100069382	COCOA	FL		09/01/2021		687	0	0	0	0	0	0	687	687	0	0	0
100069812	MANCHESTER	CT		09/01/2021		393	0	0	0	0	0	0	393	393	0	0	0
100069436	PHILADELPHIA	PA		09/01/2021		2,049	0	0	0	0	0	0	2,049	2,049	0	0	0
100070203	NORTH HALEDON	NJ		09/01/2021		2,400	0	0	0	0	0	0	2,400	2,400	0	0	0
100070204	WOODRUFF	SC		09/01/2021		4,036	0	0	0	0	0	0	4,036	4,036	0	0	0
100076854	OCEANPORT	NJ		12/21/2021		4,000	0	0	0	0	0	0	4,000	4,000	0	0	0
100082071	TWICKENHAM	GBR		03/30/2022		(85)	0	0	0	0	0	0	(85)	(85)	(85)	0	(85)
100050715	GREATER LONDON	GBR		03/02/2021		(585)	0	0	0	0	0	0	(585)	(585)	(585)	0	(585)
100050733	GREATER LONDON	GBR		03/02/2021		(2,726)	0	0	0	0	0	0	(2,726)	(2,726)	(2,726)	0	(2,726)
100050734	GREATER LONDON	GBR		03/02/2021		(300)	0	0	0	0	0	0	(300)	(300)	(300)	0	(300)
100060332	GREATER LONDON	GBR		06/30/2021		(1,177)	0	0	0	0	0	0	(1,177)	(1,177)	(1,177)	0	(1,177)
100073566	ILFORD	GBR		10/25/2021		(152)	0	0	0	0	0	0	(152)	(152)	(152)	0	(152)
100075837	NORTH WEST LONDON	GBR		11/24/2021		(79)	0	0	0	0	0	0	(79)	(79)	(79)	0	(79)
100075844	WAKEFIELD	GBR		11/24/2021		(69)	0	0	0	0	0	0	(69)	(69)	(69)	0	(69)
100077854	MANCHESTER	GBR		12/29/2021		(122)	0	0	0	0	0	0	(122)	(122)	(122)	0	(122)
100077857	BIRMINGHAM	GBR		12/29/2021		(71)	0	0	0	0	0	0	(71)	(71)	(71)	0	(71)
100077860	TWICKENHAM	GBR		12/29/2021		(183)	0	0	0	0	0	0	(183)	(183)	(183)	0	(183)
100077861	SOUTH WEST LONDON	GBR		12/29/2021		(335)	0	0	0	0	0	0	(335)	(335)	(335)	0	(335)
100077863	NORTH WEST LONDON	GBR		12/29/2021		(628)	0	0	0	0	0	0	(628)	(628)	(628)	0	(628)
100077865	MANCHESTER	GBR		12/29/2021		(114)	0	0	0	0	0	0	(114)	(114)	(114)	0	(114)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080251	TWICKENHAM	GBR		02/22/2022		(235)	0	0	0	0	0	0	(235)	(235)	(235)	0	(235)
100080255	TWICKENHAM	GBR		02/22/2022		(604)	0	0	0	0	0	0	(604)	(604)	(604)	0	(604)
100080257	TWICKENHAM	GBR		02/22/2022		(48)	0	0	0	0	0	0	(48)	(48)	(48)	0	(48)
100082078	TWICKENHAM	GBR		03/30/2022		(331)	0	0	0	0	0	0	(331)	(331)	(331)	0	(331)
100082066	TWICKENHAM	GBR		03/30/2022		(96)	0	0	0	0	0	0	(96)	(96)	(96)	0	(96)
100082067	TWICKENHAM	GBR		03/30/2022		(96)	0	0	0	0	0	0	(96)	(96)	(96)	0	(96)
100082068	TWICKENHAM	GBR		03/30/2022		(123)	0	0	0	0	0	0	(123)	(123)	(123)	0	(123)
100082073	TWICKENHAM	GBR		03/30/2022		(485)	0	0	0	0	0	0	(485)	(485)	(485)	0	(485)
100082074	TWICKENHAM	GBR		03/30/2022		(248)	0	0	0	0	0	0	(248)	(248)	(248)	0	(248)
100082082	NORTH WEST LONDON	GBR		03/30/2022		(200)	0	0	0	0	0	0	(200)	(200)	(200)	0	(200)
100082081	BIRMINGHAM	GBR		03/30/2022		(224)	0	0	0	0	0	0	(224)	(224)	(224)	0	(224)
100082086	CHESTER	GBR		03/30/2022		(54)	0	0	0	0	0	0	(54)	(54)	(54)	0	(54)
100082717	NOTTINGHAM	GBR		04/26/2022		(288)	0	0	0	0	0	0	(288)	(288)	(288)	0	(288)
100082718	CHESTER	GBR		04/26/2022		(65)	0	0	0	0	0	0	(65)	(65)	(65)	0	(65)
100082716	NOTTINGHAM	GBR		04/26/2022		(155)	0	0	0	0	0	0	(155)	(155)	(155)	0	(155)
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022		(184)	0	0	0	0	0	0	(184)	(184)	(184)	0	(184)
100083441	BOLTON	GBR		05/27/2022		(80)	0	0	0	0	0	0	(80)	(80)	(80)	0	(80)
100083445	DONCASTER	GBR		05/27/2022		(55)	0	0	0	0	0	0	(55)	(55)	(55)	0	(55)
100083447	TWICKENHAM	GBR		05/27/2022		(268)	0	0	0	0	0	0	(268)	(268)	(268)	0	(268)
100084352	NEWPORT	GBR		06/30/2022		(740)	0	0	0	0	0	0	(740)	(740)	(740)	0	(740)
100084354	DERBY	GBR		06/30/2022		(82)	0	0	0	0	0	0	(82)	(82)	(82)	0	(82)
100084355	DERBY	GBR		06/30/2022		(86)	0	0	0	0	0	0	(86)	(86)	(86)	0	(86)
100084356	MANCHESTER	GBR		06/30/2022		(222)	0	0	0	0	0	0	(222)	(222)	(222)	0	(222)
100084358	MANCHESTER	GBR		06/30/2022		(546)	0	0	0	0	0	0	(546)	(546)	(546)	0	(546)
100084360	LIVERPOOL	GBR		06/30/2022		(50)	0	0	0	0	0	0	(50)	(50)	(50)	0	(50)
100084361	MANCHESTER	GBR		06/30/2022		(100)	0	0	0	0	0	0	(100)	(100)	(100)	0	(100)
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022		(231)	0	0	0	0	0	0	(231)	(231)	(231)	0	(231)
100084363	PRESTON	GBR		06/30/2022		(114)	0	0	0	0	0	0	(114)	(114)	(114)	0	(114)
100084365	TWICKENHAM	GBR		06/30/2022		(449)	0	0	0	0	0	0	(449)	(449)	(449)	0	(449)
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022		(867)	0	0	0	0	0	0	(867)	(867)	(867)	0	(867)
100085143	OXFORD	GBR		07/29/2022		(934)	0	0	0	0	0	0	(934)	(934)	(934)	0	(934)
100086357	LEEDS	GBR		08/30/2022		(80)	0	0	0	0	0	0	(80)	(80)	(80)	0	(80)
100087720	BRIGHTON	GBR		09/29/2022		(748)	0	0	0	0	0	0	(748)	(748)	(748)	0	(748)
100090304	EAST LONDON	GBR		12/15/2022		(1,479)	0	0	0	0	0	0	(1,479)	(1,479)	(1,479)	0	(1,479)
100101705	CHELMSFORD	GBR		03/30/2023		(253)	0	0	0	0	0	0	(253)	(253)	(253)	0	(253)
100110777	DARTFORD	GBR		06/28/2023		(302)	0	0	0	0	0	0	(302)	(302)	(302)	0	(302)
100173538	UNITED KINGDOM	GBR		10/29/2024		(21)	0	0	0	0	0	0	(21)	(21)	(21)	0	(21)
7200462	DUBLIN	GA		07/12/2021		(1,355)	0	0	0	0	0	0	(1,355)	(1,355)	(1,355)	0	(1,355)
7200519	LONDON	GBR		01/21/2022		(73,948)	0	0	0	0	0	0	(73,948)	(73,948)	(73,948)	0	(73,948)
7200445	LONDON	GBR		05/19/2021		(298,913)	0	0	0	0	0	0	(298,913)	(298,913)	(298,913)	0	(298,913)
0299999. Mortgages with partial repayments						355,648,976	0	0	0	0	0	0	355,648,976	355,648,976	(2,391,972)	0	(2,391,972)
100063931	PHILADELPHIA	PA		07/01/2021	09/21/2024	107,508	0	(7)	0	0	(7)	0	107,508	107,508	0	0	0
100069029	AUSTIN	TX		09/01/2021	03/21/2024	190,583	0	259	0	0	259	0	190,583	190,583	0	0	0
100070002	BALTIMORE	MD		09/01/2021	12/21/2024	153,213	0	211	0	0	211	0	153,213	153,213	0	0	0
100061797	ELLENWOOD	GA		07/01/2021	05/22/2024	100,863	0	(12)	0	0	(12)	0	100,863	100,863	0	0	0
100062579	PORT SAINT LUCIE	FL		07/01/2021	06/21/2024	218,686	0	(693)	0	0	(693)	0	218,686	218,686	0	0	0
100061846	ADAIRSVILLE	GA		07/01/2021	08/21/2024	65,869	0	(21)	0	0	(21)	0	65,869	65,869	0	0	0
100061853	FAIRBURN	GA		07/01/2021	02/21/2024	151,989	0	0	0	0	0	0	151,989	151,989	0	0	0
100063214	STOCKBRIDGE	GA		07/01/2021	03/21/2024	134,059	0	20	0	0	20	0	134,059	134,059	0	0	0
100063951	FORT WORTH	TX		07/01/2021	06/21/2024	101,747	0	2	0	0	2	0	101,747	101,747	0	0	0
100063959	PHILADELPHIA	PA		07/01/2021	12/21/2024	126,059	0	(22)	0	0	(22)	0	126,059	126,059	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100063846	MOBILE	AL		07/01/2021	06/21/2024	177,246	0	3	0	0	3	0	177,246	177,246	0	0	0
100064126	SNYDER	TX		07/01/2021	02/21/2024	65,964	0	0	0	0	0	0	65,964	65,964	0	0	0
100063477	MILWAUKEE	WI		07/01/2021	07/21/2024	105,538	0	(7)	0	0	(7)	0	105,538	105,538	0	0	0
100064017	KAMUELA	HI		07/01/2021	07/21/2024	296,189	0	(21)	0	0	(21)	0	296,189	296,189	0	0	0
100064079	MAGNOLIA	NJ		07/01/2021	07/21/2024	86,912	0	4	0	0	4	0	86,912	86,912	0	0	0
100066644	CHICAGO	IL		08/02/2021	03/21/2024	87,489	0	55	0	0	55	0	87,489	87,489	0	0	0
100067245	HARRISBURG	PA		08/02/2021	10/21/2024	105,670	0	(60)	0	0	(60)	0	105,670	105,670	0	0	0
100066964	PHILADELPHIA	PA		08/02/2021	01/21/2024	66,271	0	(9)	0	0	(9)	0	66,271	66,271	0	0	0
100067074	WEST ORANGE	NJ		08/02/2021	12/21/2024	318,694	0	(847)	0	0	(847)	0	318,694	318,694	0	0	0
100067083	KING OF PRUSSIA	PA		08/02/2021	03/21/2024	247,207	0	(775)	0	0	(775)	0	247,207	247,207	0	0	0
100068801	INDIANAPOLIS	IN		09/01/2021	03/21/2024	94,468	0	(18)	0	0	(18)	0	94,468	94,468	0	0	0
100069810	PLAINFIELD	IL		09/01/2021	03/21/2024	181,818	0	(19)	0	0	(19)	0	181,818	181,818	0	0	0
100069258	WESTBROOK	CT		09/01/2021	10/21/2024	186,205	0	(14)	0	0	(14)	0	186,205	186,205	0	0	0
100069290	ROCK HILL	SC		09/01/2021	03/21/2024	61,385	0	0	0	0	0	0	61,385	61,385	0	0	0
100068849	CHICAGO	IL		09/01/2021	07/21/2024	112,399	0	69	0	0	69	0	112,399	112,399	0	0	0
100068867	CORNING	NY		09/01/2021	02/21/2024	53,006	0	68	0	0	68	0	53,006	53,006	0	0	0
100068880	COLUMBUS	GA		09/01/2021	09/21/2024	172,191	0	(20)	0	0	(20)	0	172,191	172,191	0	0	0
100069861	BROOKLYN	NY		09/01/2021	02/21/2024	513,161	0	6,800	0	0	6,800	0	513,161	513,161	0	0	0
100070182	CLEMENTON	NJ		09/01/2021	02/21/2024	124,400	0	(114)	0	0	(114)	0	124,400	124,400	0	0	0
100063870	AUBURNDALE	FL		07/01/2021	02/21/2024	176,666	0	10	0	0	10	0	176,666	176,666	0	0	0
100063990	WARM SPRLNGS	VA		07/01/2021	12/21/2024	127,742	0	17	0	0	17	0	127,742	127,742	0	0	0
100067031	SOMERDALE	NJ		08/02/2021	02/21/2024	136,795	0	(159)	0	0	(159)	0	136,795	136,795	0	0	0
100062532	GALLIPOLIS	OH		07/01/2021	10/21/2024	141,900	0	(14)	0	0	(14)	0	141,900	141,900	0	0	0
100063993	JACKSONVILLE	AR		07/01/2021	04/22/2024	117,783	0	(21)	0	0	(21)	0	117,783	117,783	0	0	0
100064636	HIALEAH	FL		07/01/2021	01/21/2024	301,488	0	(157)	0	0	(157)	0	301,488	301,488	0	0	0
100064023	YOUNGSTOWN	OH		07/01/2021	03/21/2024	156,651	0	0	0	0	0	0	156,651	156,651	0	0	0
100064331	LAUDERHILL	FL		07/01/2021	03/21/2024	223,356	0	0	0	0	0	0	223,356	223,356	0	0	0
100061666	CONYERS	GA		07/01/2021	08/21/2024	68,625	0	42	0	0	42	0	68,625	68,625	0	0	0
100062725	MADERA	CA		07/01/2021	01/21/2024	62,976	0	123	0	0	123	0	62,976	62,976	0	0	0
100069293	SNYDER	TX		09/01/2021	09/21/2024	190,930	0	(83)	0	0	(83)	0	190,930	190,930	0	0	0
100063997	ORLANDO	FL		07/01/2021	02/21/2024	264,683	0	0	0	0	0	0	264,683	264,683	0	0	0
100069722	PHILADELPHIA	PA		09/01/2021	02/21/2024	201,648	0	(29)	0	0	(29)	0	201,648	201,648	0	0	0
100069109	PETERSBORO	UT		09/01/2021	03/21/2024	268,281	0	(6)	0	0	(6)	0	268,281	268,281	0	0	0
100061796	BUTLER	PA		07/01/2021	04/22/2024	94,771	0	32	0	0	32	0	94,771	94,771	0	0	0
100062316	WARRINGTON	PA		07/01/2021	04/22/2024	240,640	0	104	0	0	104	0	240,640	240,640	0	0	0
100063096	BRANDYWINE	MD		07/01/2021	04/22/2024	207,836	0	19	0	0	19	0	207,836	207,836	0	0	0
100063370	BALTIMORE	MD		07/01/2021	04/22/2024	73,263	0	201	0	0	201	0	73,263	73,263	0	0	0
100063529	LAWTON	OK		07/01/2021	06/21/2024	104,156	0	203	0	0	203	0	104,156	104,156	0	0	0
100064596	NORTH BRUNSWICK	NJ		07/01/2021	04/22/2024	279,013	0	(632)	0	0	(632)	0	279,013	279,013	0	0	0
100069396	WARTRACE	TN		09/01/2021	06/21/2024	230,939	0	(17)	0	0	(17)	0	230,939	230,939	0	0	0
100063720	CARRIERE	MS		07/01/2021	07/21/2024	139,528	0	(9)	0	0	(9)	0	139,528	139,528	0	0	0
100073513	MONROE	MI		11/01/2021	07/21/2024	114,830	0	(205)	0	0	(205)	0	114,830	114,830	0	0	0
100069301	BROOKHAVEN	PA		09/01/2021	09/21/2024	148,607	0	0	0	0	0	0	148,607	148,607	0	0	0
100069272	EDGEWATER	FL		09/01/2021	09/21/2024	121,874	0	11	0	0	11	0	121,874	121,874	0	0	0
2200101	DALLAS	TX		02/28/2022	11/27/2024	37,978,230	0	0	3,042,031	1,530,988	(1,511,043)	0	36,467,187	36,467,187	0	(575,845)	(575,845)
1930301	MANHATTAN	IL		08/19/2019	11/30/2024	165,746	0	0	0	0	0	0	165,746	165,746	0	165,746	165,746
2016032	WASHINGTON	DC		06/01/2016	11/05/2024	5,401,370	0	0	0	0	0	0	5,401,370	5,401,370	0	(11,075,977)	(11,075,977)
0399999. Mortgages disposed						52,147,116	0	4,262	3,042,031	1,530,988	(1,506,781)	0	50,636,073	50,636,073	0	(11,486,076)	(11,486,076)
3310038077	PETERSBURG	VA		07/14/2022		21,760	0	0	0	0	0	0	21,760	21,760	0	0	0
3310037704	DOLTON	IL		06/23/2022		68,726	0	0	0	0	0	0	68,726	68,726	0	0	0
3310034953	DAYTON	OH		04/14/2022		30,833	0	0	0	0	0	0	30,833	30,833	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310024451	DREXEL HILL	PA		09/28/2021		132,316	0	0	0	0	0	0	132,316	132,316	0	0	0
3310036729	MEMPHIS	TN		06/07/2022		71,025	0	0	0	0	0	0	71,025	71,025	0	0	0
3310040289	PHILADELPHIA	PA		09/08/2022		38,741	0	0	0	0	0	0	38,741	38,741	0	0	0
3310029957	WASHINGTON	DC		12/28/2021		380,368	0	0	0	0	0	0	380,368	380,368	0	0	0
3310042925	CHICAGO	IL		11/10/2022		60,588	0	0	0	0	0	0	60,588	60,588	0	0	0
3310033917	EAST ROCKAWAY	NY		04/29/2022		1,201,440	0	0	0	0	0	0	1,201,440	1,201,440	0	0	0
3310026619	PHILADELPHIA	PA		10/14/2021		95,693	0	0	0	0	0	0	95,693	95,693	0	0	0
3310036068	ST. LOUIS	MO		06/23/2022		57,328	0	0	0	0	0	0	57,328	57,328	0	0	0
3310038673	CHICAGO	IL		08/01/2022		179,944	0	0	0	0	0	0	179,944	179,944	0	0	0
3310041001	DETROIT	MI		09/08/2022		50,757	0	0	0	0	0	0	50,757	50,757	0	0	0
3310036955	DETROIT	MI		06/15/2022		49,245	0	0	0	0	0	0	49,245	49,245	0	0	0
3310026529	WASHINGTON	DC		10/22/2021		323,219	0	0	0	0	0	0	323,219	323,219	0	0	0
3310034227	MEMPHIS	TN		08/26/2022		346,005	0	0	0	0	0	0	346,005	346,005	0	0	0
3310041645	MEMPHIS	TN		11/01/2022		2,950,344	0	0	0	0	0	0	2,950,344	2,950,344	0	0	0
3310035656	WASHINGTON	DC		07/07/2022		436,939	0	0	0	0	0	0	436,939	436,939	0	0	0
3310039535	LOS ANGELES	CA		08/26/2022		488,466	0	0	0	0	0	0	488,466	488,466	0	0	0
3310036432	INDIANAPOLIS	IN		07/14/2022		46,787	0	0	0	0	0	0	46,787	46,787	0	0	0
3310036433	INDIANAPOLIS	IN		05/19/2022		46,787	0	0	0	0	0	0	46,787	46,787	0	0	0
3310035330	OAKLAND	CA		04/29/2022		544,589	0	0	0	0	0	0	544,589	544,589	0	0	0
3310032429	DETROIT	MI		03/09/2022		45,380	0	0	0	0	0	0	45,380	45,380	0	0	0
3310038631	COLUMBUS	OH		09/08/2022		173,250	0	0	0	0	0	0	173,250	173,250	0	0	0
3310030534	BALTIMORE	MD		01/31/2022		113,678	0	0	0	0	0	0	113,678	113,678	0	0	0
3310030568	PHILADELPHIA	PA		01/31/2022		71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310036428	INDIANAPOLIS	IN		05/19/2022		47,124	0	0	0	0	0	0	47,124	47,124	0	0	0
3310036429	INDIANAPOLIS	IN		07/14/2022		47,124	0	0	0	0	0	0	47,124	47,124	0	0	0
3310033612	WASHINGTON	DC		03/17/2022		376,319	0	0	0	0	0	0	376,319	376,319	0	0	0
3310021739	BIG SPRING	TX		09/22/2021		2,482,841	0	0	0	0	0	0	2,482,841	2,482,841	0	0	0
3310042347	PALM SPRINGS	CA		10/12/2022		233,524	0	0	0	0	0	0	233,524	233,524	0	0	0
3310032063	PHILADELPHIA	PA		02/18/2022		70,748	0	0	0	0	0	0	70,748	70,748	0	0	0
3310030417	BALTIMORE	MD		02/25/2022		71,914	0	0	0	0	0	0	71,914	71,914	0	0	0
3310036394	WASHINGTON	DC		06/07/2022		471,954	0	0	0	0	0	0	471,954	471,954	0	0	0
3310036765	INDIANAPOLIS	IN		06/07/2022		76,626	0	0	0	0	0	0	76,626	76,626	0	0	0
3310036766	INDIANAPOLIS	IN		06/07/2022		76,626	0	0	0	0	0	0	76,626	76,626	0	0	0
3310026966	PHILADELPHIA	PA		12/16/2021		72,072	0	0	0	0	0	0	72,072	72,072	0	0	0
3310026967	PHILADELPHIA	PA		10/22/2021		94,430	0	0	0	0	0	0	94,430	94,430	0	0	0
3310041459	PHILADELPHIA	PA		10/12/2022		68,183	0	0	0	0	0	0	68,183	68,183	0	0	0
3310039646	BALTIMORE	MD		08/08/2022		51,737	0	0	0	0	0	0	51,737	51,737	0	0	0
3310035186	HACKENSACK	NJ		05/19/2022		151,470	0	0	0	0	0	0	151,470	151,470	0	0	0
3310046811	IRVINGTON	NJ		02/27/2023		716,562	0	0	0	0	0	0	716,562	716,562	0	0	0
3310047408	BALTIMORE	MD		03/15/2023		44,655	0	0	0	0	0	0	44,655	44,655	0	0	0
3310047959	CHICAGO	IL		04/19/2023		69,854	0	0	0	0	0	0	69,854	69,854	0	0	0
3310057715	LOS ANGELES	CA		08/31/2023		1,049,400	0	0	0	0	0	0	1,049,400	1,049,400	0	0	0
3310058234	LOS ANGELES	CA		08/31/2023		759,781	0	0	0	0	0	0	759,781	759,781	0	0	0
100047018	AKRON	OH		11/20/2020		61,609	0	19,806	0	0	19,806	0	61,609	61,609	0	0	0
100048836	SAINT LOUIS	MO		11/20/2020		53,318	0	9,007	0	0	9,007	0	53,318	53,318	0	0	0
3310037577	NEWARK	NJ		07/14/2022		149,046	0	0	0	0	0	0	149,046	149,046	0	0	0
3310040043	WASHINGTON	DC		08/16/2022		332,157	0	0	0	0	0	0	332,157	332,157	0	0	0
3310040041	WASHINGTON	DC		08/16/2022		338,078	0	0	0	0	0	0	338,078	338,078	0	0	0
3310038386	DETROIT	MI		07/25/2022		11,880	0	0	0	0	0	0	11,880	11,880	0	0	0
3310038629	DETROIT	MI		08/08/2022		40,737	0	0	0	0	0	0	40,737	40,737	0	0	0
3310026353	CHICAGO	IL		11/18/2021		37,739	0	0	0	0	0	0	37,739	37,739	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310048994	ATLANTA	GA		04/27/2023		47,718	0	0	0	0	0	0	47,718	47,718	0	0	0
3310039996	DETROIT	MI		09/21/2022		22,631	0	0	0	0	0	0	22,631	22,631	0	0	0
3310028346	FORT LEE	NJ		11/18/2021		347,609	0	0	0	0	0	0	347,609	347,609	0	0	0
3310038382	ROME	GA		08/16/2022		146,585	0	0	0	0	0	0	146,585	146,585	0	0	0
3310050159	ST. LOUIS	MO		04/19/2023		47,623	0	0	0	0	0	0	47,623	47,623	0	0	0
3310034343	CHICAGO	IL		04/20/2022		38,372	0	0	0	0	0	0	38,372	38,372	0	0	0
3310035079	LOS ANGELES	CA		08/16/2022		52,124	0	0	0	0	0	0	52,124	52,124	0	0	0
3310040801	ATLANTA	GA		09/21/2022		108,792	0	0	0	0	0	0	108,792	108,792	0	0	0
0499999. Mortgages transferred						16,894,450	0	28,813	0	0	28,813	0	16,894,450	16,894,450	0	0	0
0599999 - Totals						1,799,116,766	0	(949,506)	3,042,490	1,530,988	(2,461,008)	10,104,234	1,806,846,631	1,806,846,631	(12,111,036)	(11,486,076)	(23,597,112)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	PPM Loan Management Company 2, LLC, Retention Series 6	0	Chicago	IL	PPM Loan Management Company 2, LLC		12/21/2023	1	18,529,916	19,723,741	19,723,741	1,193,825	0	0	0	0	0	0	100.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									18,529,916	19,723,741	19,723,741	1,193,825	0	0	0	0	0	0	XXX
000000-00-0 .	AA Euro Investment Fund (Lux) SCSP	0	Luxembourg	LUX	AISG GP LTD		09/02/2021	1	6,547,290	5,874,454	5,874,454	(166,384)	0	0	0	(506,452)	0	18,585	5.000
000000-00-0 .	AA GP Solutions Fund, L.P.	0	Wilmington	DE	AA GP Solutions Advisors LP		07/29/2021	1	53,426,038	59,008,623	59,008,623	5,582,585	0	0	0	0	0	20,075,938	33.980
000000-00-0 .	AA MMF 1 HOLDCO, L.P.	0	Wilmington	DE	Apollo Principal Holdings VI GP LLC		12/13/2021	1	6,451,567	5,956,348	5,956,348	(495,219)	0	0	0	0	1,386,235	2,150,000	10.000
000000-00-0 .	AA WH HoldCo, L.P.	0	Wilmington	DE	Apollo Principal Holdings VI GP LLC		09/01/2021	1	3,720,595	3,836,596	3,836,596	116,001	0	0	0	637,064	0	6,072,431	20.000
000000-00-0 .	Access Holdings Fund II, L.P.	0	Baltimore	MD	Access Holdings, L.P.		09/21/2023	1	2,057,882	2,327,519	2,327,519	269,637	0	0	0	0	0	5,800,000	1.200
000000-00-0 .	AEA Investors Small Business Fund III, L.P.	0	New York	NY	AEA Investors SBF, LLC		03/24/2016	1	1,532,890	1,830,105	1,830,105	297,215	0	0	0	0	0	281,259	0.670
000000-00-0 .	AEA Investors Small Business Fund IV, L.P.	0	New York	NY	AEA Investors SBF, LLC		10/10/2019	1	8,554,561	8,900,658	8,900,658	346,097	0	0	0	334,366	722,549	1,140	
000000-00-0 .	AEA Investors Small Business Fund V, L.P.	0	New York	NY	AEA Investors SBF, LLC		12/12/2023	1	2,005,673	2,172,909	2,172,909	167,236	0	0	0	0	0	7,994,327	0.140
000000-00-0 .	AP Tundra Holdings, LLC	0	Wilmington	DE	AP Tundra Manager, LLC		12/29/2020	1	47,904,543	56,005,768	56,005,768	8,101,225	0	0	0	505,381	0	11.190	
000000-00-0 .	Apollo Investment Fund IX, L.P.	0	Purchase	NY	Apollo Capital Management IX, Inc.		03/14/2019	1	18,222,302	17,309,556	17,309,556	(912,746)	0	0	0	0	1,943,321	4,484,831	0.080
000000-00-0 .	Apollo Investment Fund VI, L.P.	0	Purchase	NY	Apollo Capital Management VI, Inc.		05/09/2006	1	266,360	255,392	255,392	(10,968)	0	0	0	0	0	219,216	0.240
000000-00-0 .	Apollo Natural Resources Partners II, L.P.	0	New York	NY	Apollo Global Management, Inc.		09/28/2016	1	4,852,718	5,604,185	5,604,185	751,467	0	0	0	0	0	1,848,378	0.710
000000-00-0 .	Arlington Capital Partners III, L.P.	0	Chevy Chase	MD	Arlington Capital Partners, L.P.		02/14/2011	1	635,387	624,710	624,710	(10,677)	0	0	0	0	335,807	3.610	
000000-00-0 .	Arlington Capital Partners V, L.P.	0	Chevy Chase	MD	Arlington Capital Partners, L.P.		08/23/2019	1	17,223,158	17,596,780	17,596,780	373,622	0	0	0	0	2,122,165	1,289,200	0.660
000000-00-0 .	Arlington Capital Partners VI, L.P.	0	Chevy Chase	MD	Arlington Capital Partners, L.P.		05/24/2023	1	6,272,959	7,059,934	7,059,934	786,975	0	0	0	0	0	3,795,055	0.340
000000-00-0 .	Arsenal Capital Partners Growth, L.P.	0	New York	NY	Arsenal Capital Management, L.P.		03/02/2022	1	1,040,281	954,896	954,896	(85,385)	0	0	0	0	0	1,700,502	0.290
000000-00-0 .	Arsenal Capital Partners V, L.P.	0	New York	NY	Arsenal Capital Management, L.P.		07/16/2019	1	8,697,686	9,648,597	9,648,597	950,911	0	0	0	0	5,046	1,101,098	1.290
000000-00-0 .	Arsenal Capital Partners VI, L.P.	0	New York	NY	Arsenal Capital Management, L.P.		05/20/2022	1	4,463,765	4,128,399	4,128,399	(335,366)	0	0	0	0	0	6,629,022	0.270
000000-00-0 .	Aterian Investment Partners II, L.P.	0	New York	NY	Aterian Investment Partners GP II, L.P.		02/07/2014	1	5,095,225	5,339,333	5,339,333	244,108	0	0	0	0	1,935,075	1,865,379	2.070
000000-00-0 .	Aurora Equity Partners IV, L.P.	0	Los Angeles	CA	Aurora Capital Group, LLC		06/14/2011	1	366,337	361,190	361,190	(5,147)	0	0	0	0	0	0	2.090
000000-00-0 .	Aurora Equity Partners V, L.P.	0	Los Angeles	CA	Aurora Capital Group, LLC		06/09/2016	1	11,601,843	9,691,178	9,691,178	(1,910,664)	0	0	0	0	2,062,164	1,071,430	1.590
000000-00-0 .	Aurora Equity Partners VI, L.P.	0	Los Angeles	CA	Aurora Capital Group, LLC		04/30/2021	1	12,475,813	14,016,511	14,016,511	1,540,698	0	0	0	0	2,057,253	1.000	
000000-00-0 .	B2B Solutions, LLC	0	Stamford	CT	B2B Solutions, LLC		12/31/2018	1	42,283	42,283	42,283	0	0	0	0	0	0	79.400	
000000-00-0 .	Birch Hill Equity Partners IV, L.P.	0	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/30/2010	1	4,618,331	5,286,635	5,286,635	1,002,897	0	0	0	(334,592)	916,086	1,039,463	2.520
000000-00-0 .	Birch Hill Equity Partners V, L.P.	0	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/25/2015	1	7,055,155	7,503,103	7,503,103	922,820	0	0	0	(474,873)	630,346	555,363	1.080
000000-00-0 .	Birch Hill Equity Partners VI, L.P.	0	Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/16/2020	1	7,571,561	7,222,648	7,222,648	110,241	0	0	0	(459,153)	1,109,137	4,990,395	1.090
000000-00-0 .	Calera Capital Partners V, L.P.	0	San Francisco	CA	Calera Capital Investors V, L.P.		10/31/2017	1	4,305,523	3,851,521	3,851,521	(454,002)	0	0	0	0	534,541	473,086	1.020
000000-00-0 .	Calera Capital Partners VI, L.P.	0	San Francisco	CA	Calera Capital Investors VI, L.P.		11/02/2022	1	5,703,460	6,553,453	6,553,453	849,993	0	0	0	0	142,120	4,801,410	2.680
000000-00-0 .	CapStreet V, L.P.	0	Houston	TX	The CapStreet Group, LLC		12/18/2019	1	10,054,874	12,329,949	12,329,949	2,275,075	0	0	0	0	67,752	1,890,318	2.140
000000-00-0 .	Catterton Latin America II, L.P.	0	Greenwich	CT	CALA Managing Partner II, L.P.		07/18/2016	1	3,153,414	3,105,541	3,105,541	(47,873)	0	0	0	0	258,961	0.780	
000000-00-0 .	Catterton Latin America III, L.P.	0	Greenwich	CT	CALA Managing Partner III, L.P.		03/23/2020	1	8,162,610	7,804,621	7,804,621	(357,989)	0	0	0	0	266,946	2,441,598	3.200
000000-00-0 .	Catterton Partners IX, L.P.	0	Greenwich	CT	Catterton Partners, LLC		05/21/2020	1	13,198,557	13,265,449	13,265,449	66,892	0	0	0	0	256,881	1,911,759	0.670
000000-00-0 .	Catterton Partners VII, L.P.	0	Greenwich	CT	Catterton Partners VII		03/18/2013	1	1,606,221	1,508,365	1,508,365	(97,856)	0	0	0	0	0	592,259	0.890
000000-00-0 .	Catterton Partners VIII, L.P.	0	Greenwich	CT	Catterton Partners VIII		06/12/2017	1	2,328,953	2,339,235	2,339,235	10,282	0	0	0	0	0	313,601	0.510
000000-00-0 .	Catterton Partners X, L.P.	0	Greenwich	CT	Catterton Partners X		03/27/2023	1	7,290,282	8,101,965	8,101,965	811,683	0	0	0	0	1,127	9,965,532	0.384
000000-00-0 .	Cayman Universe Holdings, LLC	0	Cayman Islands	CYM	Cayman Universe Holdings, LLC		10/01/2020	1	7,278,600	10,146,856	10,146,856	2,868,256	0	0	0	0	0	0	9.940
000000-00-0 .	Centre Capital Investors V, L.P.	0	New York	NY	Centre Partners V, L.P.		11/23/2007	1	1,163,087	1,019,155	1,019,155	(143,932)	0	0	0	0	0	1,451,114	37.710
000000-00-0 .	Centre Capital Investors VII, L.P.	0	New York	NY	Centre Partners VII, L.P.		05/29/2018	1	4,436,588	4,287,281	4,287,281	(149,307)	0	0	0	0	0	310,378	2.620
000000-00-0 .	Chartwell Investments II, L.P.	0	New York	NY	Chartwell Managers, LLC		02/01/1999	1	677,062	677,062	677,062	0	0	0	0	0	0	0	5.790
000000-00-0 .	Clairvest Equity Partners IV-A, L.P.	0	Toronto	CAN	Clairvest General Partners IV, L.P.		12/21/2010	1	3,719,127	3,620,355	3,620,355	130,361	0	0	0	(229,133)	0	915,511	12.560
000000-00-0 .	Clairvest Equity Partners V-A, L.P.	0	Toronto	CAN	Clairvest Equity Partners		03/13/2015	1	4,417,609	3,180,495	3,180,495	(1,035,820)	0	0	0	(201,294)	1,307,949	458,620	7.160
000000-00-0 .	Clairvest Equity Partners VI-A, L.P.	0	Toronto	CAN	Clairvest Equity Partners		07/02/2020	1	13,419,965	13,617,909	13,617,909	197,944	0	0	0	0	0	3,081,686	6.030

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	0	New York	NY	CD&R Associates X, L.P.		03/26/2018	1	5,902,399	5,251,521	5,251,521	(650,878)	0	0	0	0	1,410,925	771,314	0.110
000000-00-0	Clayton, Dubilier & Rice Fund XI, L.P.	0	New York	NY	CD&R Associates XI, L.P.		09/22/2021	1	18,064,383	18,699,433	18,699,433	635,050	0	0	0	0	207,050	3,552,437	0.130
000000-00-0	Clearlake Capital Partners VII, L.P.	0	Santa Monica	CA	Clearlake Capital Partners VII, LP		04/25/2022	1	5,525,776	5,982,417	5,982,417	456,641	0	0	0	0	0	2,683,044	0.600
000000-00-0	Cortec Group Fund VI, L.P.	0	New York	NY	Cortec Investment VI, LLC		07/09/2015	1	8,321,560	7,673,040	7,673,040	(648,520)	0	0	0	0	1,600,411	183,520	1.080
000000-00-0	Cortec Group Fund VII, L.P.	0	New York	NY	Cortec Investment VII, LLC		12/10/2019	1	19,039,291	18,622,306	18,622,306	(416,985)	0	0	0	0	126,389	2,259,045	1.700
000000-00-0	Cortec Group Fund VIII, L.P.	0	New York	NY	Cortec Investment VIII, LLC		04/05/2023	1	3,622,261	3,470,732	3,470,732	(151,529)	0	0	0	0	0	12,068,103	1.480
000000-00-0	Cressey & Co. Fund VII, L.P.	0	Chicago	IL	Cressey & Company GP, LP		02/08/2024	1	840,000	690,575	690,575	(149,425)	0	0	0	0	5,160,000	0	0.340
000000-00-0	First Reserve Fund XII, L.P.	0	Greenwich	CT	First Reserve GP XII, L.P.		08/25/2008	1	15,512	7,286	7,286	(8,226)	0	0	0	0	0	0	0.260
000000-00-0	Frazier Healthcare Growth Buyout Fund X, L.P.	0	Seattle	WA	Frazier Healthcare Partners		06/10/2021	1	5,238,603	5,915,101	5,915,101	676,498	0	0	0	0	0	1,020,000	0.430
000000-00-0	Graham Partners III, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		03/27/2009	1	182,884	14,858	14,858	(168,027)	0	0	0	0	0	1,939,933	2.160
000000-00-0	Graham Partners IV, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		04/20/2016	1	697,780	414,026	414,026	(283,754)	0	0	0	0	0	455,081	1.630
000000-00-0	Graham Partners V, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		11/05/2019	1	17,270,725	16,253,297	16,253,297	(1,017,428)	0	0	0	0	3,959,511	2,147,145	2.430
000000-00-0	Graham Partners VI, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		09/20/2023	1	5,118,375	5,202,395	5,202,395	84,020	0	0	0	0	0	8,623,892	0.900
000000-00-0	Green Equity Investors IX, L.P.	0	Los Angeles	CA	GEI Capital, LLC		08/14/2023	1	2,206,438	2,458,169	2,458,169	251,731	0	0	0	0	0	3,809,511	0.040
000000-00-0	Green Equity Investors VII, L.P.	0	Los Angeles	CA	GEI Capital, LLC		05/11/2017	1	1,736,055	1,292,750	1,292,750	(443,305)	0	0	0	0	598,187	275,156	0.090
000000-00-0	Green Equity Investors VIII, L.P.	0	Los Angeles	CA	GEI Capital, LLC		10/20/2020	1	5,653,832	6,432,872	6,432,872	779,040	0	0	0	0	209,419	770,435	0.050
000000-00-0	Harvest Partners IX, L.P.	0	New York	NY	Harvest Associates IX, LLC		08/31/2022	1	7,461,356	7,906,799	7,906,799	445,443	0	0	0	0	0	12,003,489	1.960
000000-00-0	Harvest Partners VIII, L.P.	0	New York	NY	Harvest Association VIII, LLC		11/26/2019	1	13,302,970	12,763,058	12,763,058	(539,912)	0	0	0	0	1,297,041	1,229,780	1.260
000000-00-0	Haveli VC Gaming Fund I, L.P.	0	Wilmington	DE	Haveli VC Gaming Fund I GP, LLC		04/04/2022	1	19,393,543	18,849,410	18,849,410	(544,133)	0	0	0	0	0	24,294,919	0.140
000000-00-0	Insight Partners XII Buyout Annex Fund, L.P.	0	New York	NY	Insight Associates XII Buyout Annex LP		08/24/2021	1	1,933,563	2,355,672	2,355,672	422,109	0	0	0	0	0	190,000	0.070
000000-00-0	Insight Partners XII, L.P.	0	New York	NY	Insight Associates XII LP		08/26/2021	1	6,264,917	6,824,037	6,824,037	559,120	0	0	0	0	0	1,048,000	0.060
000000-00-0	Insight Partners XIII Growth Buyout Fund, L.P.	0	New York	NY	Insight Associates XIII Growth Buyout LP		09/12/2024	1	232,900	244,855	244,855	11,955	0	0	0	0	0	3,167,100	0.290
000000-00-0	Insight Partners XIII, L.P.	0	New York	NY	Insight Associates XIII LP		09/12/2024	1	185,000	162,657	162,657	(22,343)	0	0	0	0	0	7,215,000	0.080
000000-00-0	Jade Equity Investors, L.P.	0	Los Angeles	CA	Jade Capital I, LLC		04/14/2020	1	6,074,941	6,952,350	6,952,350	877,409	0	0	0	0	0	788,166	0.200
000000-00-0	Jade Equity Investors II, L.P.	0	Los Angeles	CA	Jade Capital II, LLC		08/14/2024	1	1,001,262	994,943	994,943	(6,319)	0	0	0	0	0	2,998,738	0.116
000000-00-0	JFL Equity Investors III, L.P.	0	New York	NY	JFL Equity Investors III, L.P.		02/11/2011	1	7,424,389	7,576,351	7,576,351	151,962	0	0	0	0	0	59,097	1.610
000000-00-0	JFL Equity Investors IV, L.P.	0	New York	NY	JFL Equity Investors IV, L.P.		03/28/2016	1	2,434,935	1,606,636	1,606,636	(828,299)	0	0	0	0	618,124	766,589	1.030
000000-00-0	JFL Equity Investors V, L.P.	0	New York	NY	JFL Equity Investors V, L.P.		08/14/2020	1	16,170,587	17,989,509	17,989,509	1,818,922	0	0	0	0	23,282	751,135	3.510
000000-00-0	JFL Equity Investors VI, L.P.	0	New York	NY	JFL Equity Investors V, L.P.		09/05/2023	1	4,040,401	4,989,597	4,989,597	949,196	0	0	0	0	12,854	7,142,018	0.700
000000-00-0	K3 Private Investors, L.P.	0	El Segundo	CA	K1 Investment Management, LLC		07/15/2016	1	8,024,165	10,156,133	10,156,133	2,131,968	0	0	0	0	163,691	1,281,331	0.590
000000-00-0	K4 Private Investors, L.P.	0	El Segundo	CA	K1 Investment Management, LLC		11/14/2018	1	15,151,795	12,727,070	12,727,070	(2,424,725)	0	0	0	0	4,673,099	2,548,573	0.530
000000-00-0	K5 Private Investors, L.P.	0	El Segundo	CA	K1 Investment Management, LLC		06/01/2021	1	2,224,833	2,733,034	2,733,034	508,201	0	0	0	0	18,271	925,559	0.080
000000-00-0	KKR North America Fund XIII SCSp	0	New York	NY	Kohlberg Kravis Roberts & Co L.P.		05/04/2022	1	3,661,687	3,979,597	3,979,597	317,910	0	0	0	0	94,267	1,688,090	0.030
000000-00-0	Leeds Equity Partners VI, L.P.	0	New York	NY	Leeds Equity Associates VI, L.P.		06/01/2017	1	3,244,680	3,211,400	3,211,400	(33,280)	0	0	0	0	37,170	293,514	1.200
000000-00-0	Leeds Equity Partners VII, L.P.	0	New York	NY	Leeds Equity Associates VII, L.P.		09/07/2021	1	15,235,166	15,377,254	15,377,254	142,088	0	0	0	0	0	2,617,485	1.180
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	0	Beverly Hills	CA	LLCP Partners VI GP, L.P.		05/30/2017	1	19,706,012	19,238,772	19,238,772	(467,240)	0	0	0	0	3,761,012	1,240,421	1.030
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	0	Beverly Hills	CA	LLCP Partners VII GP, L.P.		08/29/2023	1	1,552,415	1,446,637	1,446,637	(105,778)	0	0	0	0	0	13,395,981	0.500
000000-00-0	Lexington Capital Partners VII, L.P.	0	New York	NY	Lexington Associates VII, L.P.		03/25/2010	1	2,822,048	1,539,261	1,539,261	(1,282,787)	0	0	0	0	709,799	5,750,740	0.590
000000-00-0	Littlejohn Fund IV, L.P.	0	Greenwich	CT	Littlejohn Associates IV, LLC		04/28/2010	1	4,721,115	1,003,382	1,003,382	(3,717,733)	0	0	0	0	4,032,111	1,052,778	1.530
000000-00-0	Littlejohn Fund V, L.P.	0	Greenwich	CT	Littlejohn & Co LLC		07/02/2014	1	3,415,774	4,478,670	4,478,670	1,062,897	0	0	0	0	0	1,400,113	0.490
000000-00-0	Lovell Minnick Equity Partners III, L.P.	0	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors III, LLC		10/21/2008	1	1,376,398	972,058	972,058	(404,340)	0	0	0	0	0	88,973	5.950
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	0	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC		03/26/2015	1	4,319,815	4,685,417	4,685,417	365,602	0	0	0	0	0	564,551	1.160
000000-00-0	Lovell Minnick Equity Partners V, L.P.	0	Radnor	PA	Lovell Minnick Equity Advisors V, LLC		10/24/2019	1	19,175,024	19,496,875	19,496,875	321,851	0	0	0	0	2,146,552	1,713,799	2.520
000000-00-0	Lovell Minnick Equity Partners VI, L.P.	0	Radnor	PA	Lovell Minnick Equity Advisors VI, LLC		01/12/2024	1	1,725,648	1,663,974	1,663,974	(61,674)	0	0	0	0	6,011	7,280,363	3.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Madison Dearborn Capital Partners VIII, L.P.	0	Chicago	IL	Madison Dearborn Partners, LLC		11/19/2020	1	17,117,555	19,572,924	19,572,924	2,455,369	0	0	0	0	688,016	3,957,573	0.790
000000-00-0 .	Marlin Equity V, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		02/20/2018	1	3,745,492	3,768,141	3,768,141	22,649	0	0	0	0	103,867	37,332	0.170
000000-00-0 .	Marlin Heritage II, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	1	749,558	720,528	720,528	(29,030)	0	0	0	0	21,382	0	0.130
000000-00-0 .	Marlin Heritage III, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		12/28/2022	1	949,063	1,047,134	1,047,134	98,071	0	0	0	0	0	1,995,630	0.330
000000-00-0 .	Mason Wells Leveraged Buyout Fund V, L.P.	0	Milwaukee	WI	Mason Wells Partners V, LLC		07/26/2021	1	5,302,673	4,045,359	4,045,359	(1,257,314)	0	0	0	0	0	9,015,245	2.070
000000-00-0 .	MidOcean Partners V, L.P.	0	New York	NY	MidOcean Partners, L.P.		05/21/2018	1	18,952,573	19,564,351	19,564,351	611,778	0	0	0	0	0	1,107,883	1.250
000000-00-0 .	MidOcean Partners VI, L.P.	0	New York	NY	MidOcean Partners, L.P.		08/23/2022	1	4,913,805	4,394,674	4,394,674	(519,131)	0	0	0	0	0	6,311,236	1.130
000000-00-0 .	Motive Capital Fund II-A, L.P.	0	Wilmington	DE	Motive Capital Fund II GP LP		08/06/2021	1	82,622,450	93,351,952	93,351,952	10,729,502	0	0	0	0	88,552	18,971,327	21.500
000000-00-0 .	NewSpring Growth Capital II, L.P.	0	Radnor	PA	NewSpring Capital, LLC		10/04/2007	1	43,589	32,868	32,868	(10,721)	0	0	0	0	0	112,500	3.690
000000-00-0 .	NewSpring Growth Capital III, L.P.	0	Radnor	PA	NewSpring Capital, LLC		03/02/2012	1	6,827,365	6,845,690	6,845,690	18,325	0	0	0	0	0	140,625	3.570
000000-00-0 .	NewSpring Growth Capital IV, L.P.	0	Radnor	PA	NewSpring Capital, LLC		03/14/2016	1	5,760,918	5,083,645	5,083,645	(677,273)	0	0	0	0	167,165	0	1.680
000000-00-0 .	NewSpring Growth Capital V, L.P.	0	Radnor	PA	NewSpring Capital, LLC		08/04/2020	1	12,033,493	13,054,009	13,054,009	1,020,516	0	0	0	0	0	1,070,000	14.860
000000-00-0 .	North Castle Partners V, L.P.	0	Greenwich	CT	NCP GP V, LLC		11/23/2012	1	3,553,748	3,603,874	3,603,874	50,126	0	0	0	0	0	0	3.520
000000-00-0 .	North Castle Partners VI, L.P.	0	Greenwich	CT	NCP GP VI, LLC		03/29/2016	1	7,420,621	7,531,705	7,531,705	111,084	0	0	0	0	205,700	212,828	2.070
000000-00-0 .	North Castle Partners VII, L.P.	0	Greenwich	CT	NCP GP VII, LLC		12/28/2018	1	9,480,479	11,002,920	11,002,920	1,522,441	0	0	0	0	0	244,158	1.900
000000-00-0 .	NOVA Infrastructure Fund I, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		05/26/2021	1	37,361,682	42,845,505	42,845,505	5,483,823	0	0	0	0	1,357,975	8,464,699	21.890
000000-00-0 .	NOVA Infrastructure GP I, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		05/31/2021	1	1,097,111	1,751,567	1,751,567	654,456	0	0	0	0	4,710	24,555	2.200
000000-00-0 .	NOVA Infrastructure GP II, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		12/23/2024	1	22,956	22,956	22,956	0	0	0	0	0	0	74,743	3.430
000000-00-0 .	NOVA Infrastructure Holdings, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		03/31/2021	1	73,143	1	1	(73,142)	0	0	0	0	0	0	3.320
000000-00-0 .	Novacap TMT V, L.P.	0	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	1	4,435,701	4,030,659	4,030,659	(299,992)	0	0	0	(105,050)	2,971,325	1,050,906	2.160
000000-00-0 .	Novacap TMT VI, L.P.	0	Longueuil	CAN	Novacap International TMT VI, L.P.		09/27/2021	1	2,458,451	2,464,085	2,464,085	5,634	0	0	0	0	397,823	5,337,195	0.380
000000-00-0 .	Novacap TMT International NV CV, L.P.	0	Longueuil	CAN	Novacap International TMT, L.P.		11/14/2024	1	9,885,552	9,885,552	9,885,552	0	0	0	0	0	0	10,114,448	3.270
000000-00-0 .	Pretium Olympus JV, L.P.	0	El Segundo	CA	Pretium Olympus GP, LLC, the General Partner		05/13/2021	1	116,332,424	110,513,269	110,513,269	(5,819,155)	0	0	0	0	0	3,090,461	29.850
000000-00-0 .	Revelstoke Capital Partners Fund II, L.P.	0	Denver	CO	Revelstoke Capital Partners, LLC		07/19/2018	1	18,100,631	17,171,395	17,171,395	(929,236)	0	0	0	0	1,368,896	1,971,281	2.090
000000-00-0 .	Revelstoke Capital Partners Fund III, L.P.	0	Denver	CO	RCP Fund III GP LLC		12/23/2021	1	6,817,046	6,426,585	6,426,585	(390,462)	0	0	0	0	65,548	3,676,039	0.670
000000-00-0 .	Riverside Fund V, L.P.	0	Boston	MA	Riverside Partners, LLC		02/27/2013	1	3,913,466	4,202,161	4,202,161	288,695	0	0	0	0	0	221,830	1.300
000000-00-0 .	Riverside Fund VI-A, L.P.	0	Boston	MA	Riverside Partners, LLC		06/13/2019	1	7,424,573	7,436,807	7,436,807	12,234	0	0	0	0	10,457	401,516	3.000
000000-00-0 .	Seidler Equity Partners IV, L.P.	0	Marina Del Rey	CA	Seidler Equity Management IV, LLC		03/23/2010	1	4,470,634	4,602,989	4,602,989	132,355	0	0	0	0	0	174,788	7.940
000000-00-0 .	Seidler Equity Partners V, L.P.	0	Marina Del Rey	CA	Seidler Equity Management V, LLC		04/28/2015	1	11,970,915	11,150,737	11,150,737	(820,178)	0	0	0	0	1,990,664	55,936	1.960
000000-00-0 .	Seidler Equity Partners VI, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VI, LLC		05/23/2018	1	12,757,226	11,085,836	11,085,836	(1,671,390)	0	0	0	0	5,326,560	267,679	2.430
000000-00-0 .	Seidler Equity Partners VII, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VII, LLC		11/12/2020	1	33,427,226	34,526,602	34,526,602	1,099,377	0	0	0	0	(65,306)	1,700,000	5.000
000000-00-0 .	Seidler Equity Partners VIII, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VII, LLC		10/12/2023	1	7,939,894	7,160,302	7,160,302	(779,591)	0	0	0	0	0	11,900,000	1.600
000000-00-0 .	Seidler Equity Partners Diamond Fund, L.P.	0	Marina Del Rey	CA	Seidler Equity Management, LLC		06/25/2024	1	13,440,000	14,635,904	14,635,904	1,195,904	0	0	0	0	0	1,560,000	2.000
000000-00-0 .	SkyKNight Capital Fund IV, L.P.	0	San Francisco	CA	Skynight Capital Partners		11/13/2023	1	873,768	868,720	868,720	(5,048)	0	0	0	0	158	1,511,882	0.240
000000-00-0 .	SPC Partners IV, L.P.	0	San Francisco	CA	SPC Management IV, LLC		04/25/2008	1	1,263,623	984,023	984,023	(279,600)	0	0	0	0	0	369,041	2.950
000000-00-0 .	SPC Partners V, L.P.	0	San Francisco	CA	SPC Management V, LLC		07/02/2012	1	2,808,376	2,651,382	2,651,382	(156,994)	0	0	0	0	0	794,768	2.550
000000-00-0 .	SPC Partners VI, L.P.	0	San Francisco	CA	SPC Management VI, LLC		11/15/2017	1	7,535,353	7,643,071	7,643,071	107,719	0	0	0	0	808,976	1,881,374	1.880
000000-00-0 .	SPC Partners VII, L.P.	0	San Francisco	CA	SPC Management VII, LLC		02/06/2023	1	2,137,117	2,466,388	2,466,388	329,271	0	0	0	0	0	2,601,523	1.000
000000-00-0 .	Sterling Investment Partners IV, L.P.	0	Westport	CT	Sterling Investment Partners Management IV LLC		07/15/2021	1	6,396,346	7,809,918	7,809,918	1,413,572	0	0	0	0	24,664	5,006,806	2.540
000000-00-0 .	Sun Capital Partners III, L.P.	0	Boca Raton	FL	Sun Capital Advisors III, L.P.		01/29/2003	1	145,808	146,270	146,270	462	0	0	0	0	0	0	0.650
000000-00-0 .	Sun Capital Partners IV, L.P.	0	Boca Raton	FL	Sun Capital Advisors IV, L.P.		06/20/2005	1	183,605	186,405	186,405	2,800	0	0	0	0	0	0	0.270
000000-00-0 .	Sun Capital Partners V, L.P.	0	Boca Raton	FL	Sun Capital Advisors V, L.P.		05/21/2007	1	971,352	1,467,744	1,467,744	496,392	0	449,897	0	0	0	0	0.540
000000-00-0 .	Sun Capital Partners VI, L.P.	0	Boca Raton	FL	Sun Capital Advisors VI, L.P.		08/15/2013	1	6,461,622	6,363,704	6,363,704	(97,918)	0	0	0	0	0	902,264	0.640
000000-00-0 .	Sun Capital Partners VIII, L.P.	0	Boca Raton	FL	Sun Capital Advisors VIII, L.P.		12/27/2022	1	5,301,949	5,912,160	5,912,160	610,211	0	0	0	0	12,939	4,312,315	1.420
000000-00-0 .	Thoma Bravo Discover Fund II, L.P.	0	Chicago	IL	Thoma Bravo, LLC		12/07/2018	1	5,136,778	5,107,982	5,107,982	(28,795)	0	0	0	0	1,408,392	1,259,769	0.540
000000-00-0 .	Thoma Bravo Discover Fund III, L.P.	0	Chicago	IL	Thoma Bravo, LLC		06/30/2021	1	20,853,727	23,933,114	23,933,114	3,079,387	0	0	0	0	689,875	720,907	0.530

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Thoma Bravo Discover Fund IV, L.P.	0	Chicago	IL	Thoma Bravo, LLC		12/07/2022	1	16,582,484	19,261,989	19,261,989	2,679,505	0	0	0	0	0	6,101,649	0.597
000000-00-0 .	Thoma Bravo Growth Partners, L.P.	0	Chicago	IL	Thoma Bravo LLC		09/28/2021	1	3,294,678	3,262,869	3,262,869	(31,810)	0	0	0	0	0	1,033,931	1.220
000000-00-0 .	Thoma Bravo XII, L.P.	0	Chicago	IL	Thoma Bravo, LLC		05/27/2016	1	6,870,324	7,767,680	7,767,680	897,356	0	0	0	0	177,409	1,649,869	0.380
000000-00-0 .	Thoma Bravo XIII, L.P.	0	Chicago	IL	Thoma Bravo, LLC		02/13/2019	1	12,858,835	12,498,315	12,498,315	(360,519)	0	0	0	0	1,467,607	735,375	0.430
000000-00-0 .	Thoma Bravo XIV, L.P.	0	Chicago	IL	Thoma Bravo, LLC		04/30/2021	1	44,941,510	48,337,587	48,337,587	3,396,076	0	0	0	0	2,627,550	6,919,537	0.560
000000-00-0 .	Thoma Bravo XV, L.P.	0	Chicago	IL	Thoma Bravo LLC		06/09/2022	1	10,845,738	13,170,066	13,170,066	2,324,327	0	0	0	0	0	2,604,514	0.149
000000-00-0 .	Torquest Partners Fund (U.S.) IV, L.P.	0	Toronto	CAN	Torquest Capital Fund IV		08/31/2016	1	1,236,455	1,138,538	1,138,538	(25,859)	0	944,386	0	(72,058)	851,232	524,600	1.220
000000-00-0 .	Torquest Partners Fund (U.S.) V, L.P.	0	Toronto	CAN	Torquest Fund V GP Inc.		07/09/2021	1	7,378,928	7,634,971	7,634,971	739,262	0	0	0	(483,219)	77,812	2,686,342	0.770
000000-00-0 .	TSG6, L.P.	0	San Francisco	CA	TSG6 Management, LLC		07/03/2012	1	34,259	55,028	55,028	20,769	0	934,080	0	0	232,846	1,407,023	1.150
000000-00-0 .	TSG7-A, L.P.	0	San Francisco	CA	TSG7 Management, LLC		03/29/2016	1	5,540,825	3,654,460	3,654,460	(1,886,365)	0	0	0	0	2,617,241	865,993	0.310
000000-00-0 .	TSG7-B, L.P.	0	San Francisco	CA	TSG7 Management, LLC		01/15/2016	1	2,133,510	2,685,299	2,685,299	551,789	0	0	0	0	283,329	6,920	0.490
000000-00-0 .	TSG8, L.P.	0	San Francisco	CA	TSG8 Management, LLC		01/07/2019	1	18,881,265	17,047,652	17,047,652	(1,833,613)	0	0	0	0	0	1,376,763	0.880
000000-00-0 .	TSG9, L.P.	0	San Francisco	CA	TSG9 Management, LLC		01/03/2023	1	5,694,019	5,351,553	5,351,553	(342,466)	0	0	0	0	0	10,907,226	0.300
000000-00-0 .	Veritas Capital Fund IX, L.P.	0	New York	NY	Veritas Capital		12/16/2024	1	157,025	157,025	157,025	0	0	0	0	0	0	24,142,975	0.190
000000-00-0 .	Veritas Capital Fund V, L.P.	0	New York	NY	Veritas Capital		06/08/2015	1	8,070,546	3,439,727	3,439,727	(4,630,819)	0	0	0	0	4,158,057	104,295	0.600
000000-00-0 .	Veritas Capital Fund VI, L.P.	0	New York	NY	Veritas Capital		06/14/2017	1	9,244,106	5,704,131	5,704,131	(3,539,975)	0	0	0	0	1,554,430	1,083,510	0.470
000000-00-0 .	Veritas Capital Fund VII, L.P.	0	New York	NY	Veritas Capital		04/14/2020	1	35,254,202	36,107,415	36,107,412	853,213	0	0	0	0	0	1,178,154	0.440
000000-00-0 .	Veritas Capital Fund VIII, L.P.	0	New York	NY	Veritas Capital		07/01/2022	1	21,722,649	25,285,693	25,285,693	3,563,044	0	0	0	0	1,211	4,578,227	0.340
000000-00-0 .	Veritas Capital Vantage Fund, L.P.	0	New York	NY	Veritas Capital		07/01/2021	1	2,952,322	3,404,022	3,404,022	451,700	0	0	0	0	2,585	3,314,396	0.340
000000-00-0 .	Vortus Investments II, L.P.	0	Fort Worth	TX	Vortus Investments		06/19/2017	1	2,428,460	1,009,812	1,009,812	(1,418,648)	0	0	0	0	1,040,907	1,061,672	0.690
000000-00-0 .	Vortus Investments, L.P.	0	Fort Worth	TX	Vortus Investments		06/03/2014	1	516,069	553,125	553,125	37,056	0	0	0	0	0	99,528	1.160
000000-00-0 .	Water Street Capital Partners, L.P.	0	Chicago	IL	Water Street Capital Partners, LLC		03/06/2006	1	18,950	37,828	37,828	18,878	0	0	0	0	0	0	2.210
000000-00-0 .	Wind Point Partners IX-A, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	1	11,881,270	11,717,207	11,717,207	(164,063)	0	0	0	0	1,027,750	2,206,604	1.080
000000-00-0 .	Wind Point Partners VII, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		04/08/2009	1	1,047,070	421,514	421,514	(625,556)	0	0	0	0	0	266,100	1.660
000000-00-0 .	Wind Point Partners X-A, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	1	5,818,567	6,402,887	6,402,887	584,320	0	0	0	0	468,260	6,242,051	1.130
000000-00-0 .	Yorktown Energy Partners IX, L.P.	0	New York	NY	Yorktown IX Company, LLC		11/12/2010	1	3,264,436	2,849,868	2,849,868	(414,568)	0	0	0	0	0	291	1.200
000000-00-0 .	Yorktown Energy Partners VIII, L.P.	0	New York	NY	Yorktown VIII Company, LLC		09/29/2008	1	1,588,478	831,532	831,532	(756,946)	0	0	0	0	831,301	3,147	0.990
000000-00-0 .	Yorktown Energy Partners X, L.P.	0	New York	NY	Yorktown Partners, LLC		05/23/2013	1	3,391,174	3,682,388	3,682,388	291,214	0	0	0	0	0	0	0.730
000000-00-0 .	Yorktown Energy Partners XI, L.P.	0	New York	NY	Yorktown Partners, LLC		04/22/2016	1	5,398,443	5,581,709	5,581,709	183,266	0	0	0	0	0	63	0.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,405,849,381	1,442,399,166	1,442,399,163	39,415,609	0	2,328,364	0	(2,865,824)	76,936,744	447,902,050	XXX
000000-00-0 .	JNAM, LLC	0	Chicago	IL	N/A		05/31/2005		4,119,154	62,233,627	62,233,627	9,642,351	0	0	0	0	651,500,000	0	100.000
000000-00-0 .	JNLD, LLC	0	Franklin	TN	N/A		07/01/2006		13,294,128	17,212,558	17,212,558	785,180	0	0	0	0	0	0	100.000
000000-00-0 .	PGDS (US ONE), LLC	0	Wilmington	DE	N/A		10/01/2007		1,420,648	2,134,228	2,134,228	0	0	0	0	0	0	0	100.000
000000-00-0 .	PPM America Private Equity Fund VIII-A, L.P.	0	Chicago	IL	PPM America Capital Partners VIII, LLC		06/08/2022	1	247,197,039	278,701,923	278,701,923	31,504,884	0	0	0	0	68,201,231	57,000,000	57.000
000000-00-0 .	National Planning Holdings, LLC	0	Lansing	MI	N/A		12/31/2018		0	0	0	419,178	0	887,594	0	0	0	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									266,030,969	360,282,337	360,282,337	42,351,593	0	887,594	0	0	651,500,000	68,201,231	XXX
000000-00-0 .	AG Essential Housing Fund II, L.P.	0	Wilmington	DE	AG Essential Housing II GP, LLC		12/23/2021	2	12,458,685	15,289,558	15,289,558	2,830,873	0	0	0	0	33,840	42,750,000	2.370
000000-00-0 .	Harbert Real Estate Fund V, L.P.	0	Birmingham	AL	Harbert US Real Estate Fund V GP, LLC		12/07/2012	2	12,651	1	1	(12,650)	0	0	0	0	0	380,210	1.000
000000-00-0 .	IPI Partners II-A, L.P.	0	Chicago	IL	IPI Partners, LLC		04/30/2021	1	50,431,259	61,355,738	61,355,738	10,924,479	0	0	0	0	0	4,197,711	1.310
000000-00-0 .	Island NYC Recovery Fund I L.P.	0	New York	NY	Island NYCRF Directives LLC		10/28/2021	1	15,555,978	17,000,388	17,000,388	1,444,410	0	0	0	0	0	6,588,986	6.280
000000-00-0 .	NNN AGP Opportunities Fund II, L.P.	0	Wilmington	DE	NNN AGP Opportunities GP, LLC		05/27/2021	2	48,285,960	49,263,102	49,263,101	977,142	0	0	0	0	63,641	0	42.000
000000-00-0 .	NNN AGP Opportunities Fund III, L.P.	0	Wilmington	DE	NNN AGP Opportunities GP, LLC		11/22/2021	2	6,087,164	6,220,440	6,220,440	133,276	0	0	0	0	0	0	5.000
000000-00-0 .	NNN AGP Opportunities Fund, L.P.	0	Wilmington	DE	NNN AGP Opportunities GP, LLC		01/12/2021	2	9,177,933	9,477,880	9,477,880	299,947	0	0	0	0	450,500	0	85.000
000000-00-0 .	SFR Delos Partners, L.P.	0	New York	NY	SFR Delos GP, L.L.C		04/30/2021	1	145,187,296	135,130,095	135,130,095	(10,057,201)	0	0	0	0	0	0	29.870
2199999. Joint Venture Interests - Real Estate - Unaffiliated									287,196,925	293,737,202	293,737,201	6,540,277	0	0	0	0	547,981	53,916,907	XXX
000000-00-0 .	Mesa West Real Estate Income Fund IV, L.P.	0	Los Angeles	CA	Mesa West Real Estate Income Fund IV GP, LLC		03/16/2017	2	10,551,296	9,187,977	9,187,977	(1,363,319)	0	0	0	0	0	8,400,000	2.310

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Principal Real Estate Debt Fund II, L.P.	0	Chicago	IL	Principal Real Estate Debt Fund II GP, LLC		12/13/2017	2	1,019,491	1,370,024	1,370,024	350,533	0	0	0	0	0	3,536,822	3.090
000000-00-0	Principal Real Estate Debt Fund III, L.P.	0	Chicago	IL	Principal Real Estate Debt Fund III GP, LLC		05/27/2020	2	10,123,700	9,358,225	9,358,225	(765,475)	0	0	0	0	0	2,202,821	4.040
000000-00-0	Square Mile Credit Partners II, L.P.	0	New York	NY	Square Mile Capital Management, LLC		02/27/2019	2	13,484,727	13,519,256	13,519,256	34,529	0	0	0	0	0	2,216,190	2.000
000000-00-0	Walton Street Real Estate Debt Fund, L.P.	0	Chicago	IL	Walton Street Debt Managers, L.P.		03/11/2016	2	187,644	174,226	174,226	(13,418)	0	0	0	0	0	1,196,369	3.870
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									35,366,858	33,609,707	33,609,707	(1,757,150)	0	0	0	0	0	17,552,202	XXX
000000-00-0	Hermitage Management, LLC	0	Lansing	MI	N/A		05/31/2005		50,000	193,271	193,271	3,374	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									50,000	193,271	193,271	3,374	0	0	0	0	0	0	XXX
256141-AB-8	DOCTORS CO INTERINSURANCE		Napa	CA	DOCTORS CO INTERINSURANCE	2.B	12/01/2024		15,000,000	12,651,396	15,000,000	0	0	0	0	0	0	0	3.000
401378-AC-8	GUARDIAN LIFE INSUR		New York	NY	GUARDIAN LIFE INSUR	1.D	12/01/2024		8,615,296	5,349,370	8,553,571	0	(1,113)	0	0	0	0	0	1.100
53079Q-AC-1	LIBERTY MUTUAL INSURANCE		Boston	MA	LIBERTY MUTUAL INSURANCE	2.A	12/01/2024		6,636,161	5,720,102	5,848,161	0	46,167	0	0	0	0	0	2.020
575767-AN-8	MASS MUTUAL LIFE		Springfield	MA	MASS MUTUAL LIFE	1.D	12/01/2024		711,686	461,773	711,750	0	(4)	0	0	0	0	0	0.000
575767-AR-9	MASS MUTUAL LIFE		Springfield	MA	MASS MUTUAL LIFE	1.D	12/01/2024		1,971,160	1,485,511	1,975,796	0	128	0	0	0	0	0	0.000
628312-AA-8	MUTUAL OF OMAHA		Omaha	NE	MUTUAL OF OMAHA	1.G	12/01/2024		6,345,070	5,309,255	6,053,798	0	(5,907)	0	0	0	170,000	0	1.670
638671-AK-3	NATIONWIDE MUTUAL INSURANCE		Columbus	OH	NATIONWIDE MUTUAL INSURANCE	1.G	12/01/2024		700,652	507,327	659,237	0	(1,112)	0	0	0	0	0	0.060
638671-AN-7	NATIONWIDE MUTUAL INSURANCE		Columbus	OH	NATIONWIDE MUTUAL INSURANCE	1.G	12/01/2024		16,301,700	11,269,895	16,184,440	0	(2,636)	0	0	0	0	0	1.110
64952G-AE-8	NEW YORK LIFE		New York	NY	NEW YORK LIFE	1.C	12/01/2024		10,537,004	9,256,390	9,972,082	0	(8,872)	0	0	0	0	0	0.000
64952G-AF-5	NEW YORK LIFE		New York	NY	NEW YORK LIFE	1.C	12/01/2024		5,354,762	4,574,483	5,104,084	0	(4,009)	0	0	0	0	0	0.000
668131-AA-3	NORTHWESTERN MUT		Milwaukee	WI	NORTHWESTERN MUT	1.C	12/01/2024		10,597,177	8,985,311	10,234,118	0	(5,627)	0	0	0	0	0	0.000
668138-AC-4	NORTHWESTERN MUT		Milwaukee	WI	NORTHWESTERN MUT	1.C	12/01/2024		5,285,408	3,191,824	5,259,811	0	(722)	0	0	0	0	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE		Newport Beach	CA	PACIFIC LIFE INSURANCE	1.F	12/01/2024		6,749,130	4,783,286	6,690,363	0	(1,383)	0	0	0	0	0	0.000
7620ET-AA-7	RGA REINSURANCE		Chesterfield	MO	RGA REINSURANCE	1.F	12/01/2024		50,000,000	36,004,815	50,000,000	0	0	0	0	0	1,000,000	0	10.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY		New York	NY	TEACHERS INSURANCE AND ANNUITY	1.D	12/01/2024		5,359,870	3,435,058	5,340,184	0	(694)	0	0	0	0	0	0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY		New York	NY	TEACHERS INSURANCE AND ANNUITY	1.D	12/01/2024		47,777,320	32,087,076	46,863,423	0	(18,882)	0	0	0	0	0	2.000
95765P-AE-9	WESTERN & SOUTHERN		Cincinnati	OH	WESTERN & SOUTHERN	1.F	12/01/2024		9,282,012	6,241,226	9,279,286	0	(181)	0	0	0	964,134	3,666,062	1.850
2799999. Surplus Debentures, etc - Unaffiliated									207,224,408	151,314,098	203,730,104	0	(4,847)	0	0	0	1,170,000	0	XXX
000000-00-0	AOP Finance Partners, L.P.	0	El Segundo	CA	Apollo Organization Advisors, L.P.		04/30/2021	1	59,336,237	73,090,225	73,090,229	13,753,988	0	0	0	0	0	24,228,156	18.670
000000-00-0	Carlyle Infrastructure Credit Fund, L.P.	0	Washington	DC	CICF General Partner, L.P.		04/19/2022	1	4,753,141	13,224,868	13,224,868	8,471,727	0	0	0	0	(4,711,950)	0	12.900
000000-00-0	Core Senior Lending Fund II Feeder, L.P.	0	New York	NY	HPS Investment Partners, LLC		12/23/2021	2	9,865,242	10,030,688	10,030,688	165,446	0	0	0	0	964,134	3,666,062	0.630
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									73,954,620	96,345,781	96,345,785	22,391,161	0	0	0	0	(3,747,816)	27,894,217	XXX
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 1	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022	1	5,159,767	2,106,612	2,106,612	(3,053,155)	0	0	0	0	2,918,618	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 3	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022	1	8,010,197	10,231,713	10,231,713	2,221,516	0	0	0	0	0	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 4	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022	1	5,973,892	8,075,233	8,075,233	2,101,341	0	0	0	0	0	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 5	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022	1	9,112,141	9,819,313	9,819,313	707,173	0	0	0	0	0	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 7	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/20/2024	1	21,017,771	18,197,333	18,197,333	(2,820,438)	0	0	0	0	882,347	0	100.000
693976-AE-2	PPMC 2022-6RA	0				6.	12/01/2023		22,853,868	21,441,898	21,441,898	(1,465,422)	45,977	0	0	0	0	0	95.000
693978-AE-8	PPMC 2024-7A	0				6.	06/27/2024		10,333,737	9,031,278	9,031,278	(1,301,960)	(500)	0	0	0	0	0	32.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									82,461,373	78,903,381	78,903,381	(3,610,945)	45,477	0	0	0	3,800,965	0	XXX
6099999. Total - Unaffiliated									2,009,592,191	2,017,405,954	2,069,821,960	66,589,897	(4,847)	2,328,364	0	(2,865,824)	74,906,909	547,265,376	XXX
6199999. Total - Affiliated									367,072,259	459,102,729	459,102,729	39,937,846	45,477	887,594	0	0	655,300,965	68,201,231	XXX
6299999 - Totals									2,376,664,450	2,476,508,684	2,528,924,689	106,527,743	40,630	3,215,958	0	(2,865,824)	730,207,874	615,466,608	XXX

1.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A	$	0	1B	$	0	1C	$	30,570,095	1D	$	63,444,724	1E	$ 0
1B	2A	$	5,848,161	2B	$	15,000,000	2C	$	0					
1C	3A	$	0	3B	$	0	3C	$	0					
1D	4A	$	0	4B	$	0	4C	$	0					
1E	5A	$	0	5B	$	0	5C	$	0					
1F	6	$	30,473,176											

Line Number														
1A	1F	$	65,969,649	1G	$	22,897,475								
1B														
1C														
1D														
1E														
1F														

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	AA Euro Investment Fund (Lux) SCSP	Luxembourg	LUX	AISG GP LTD	09/02/2021	1	0	1,346,993	0	5.000
000000-00-0	AA GP Solutions Fund, L.P.	Wilmington	DE	AA GP Solutions Advisors LP	07/29/2021	1	0	912,073	0	33.980
000000-00-0	AA MMF 1 HOLDCO, L.P.	Wilmington	DE	Apollo Principal Holdings VI GP LLC	12/13/2021	1	0	425,000	0	10.000
000000-00-0	AA WH HoldCo, L.P.	Wilmington	DE	Apollo Principal Holdings VI GP LLC	09/01/2021	1	0	1,535,000	0	20.000
000000-00-0	Access Holdings Fund II, L.P.	Baltimore	MD	Access Holdings, L.P.	09/21/2023	1	0	1,400,000	0	1.200
000000-00-0	AEA Investors Small Business Fund III, L.P.	New York	NY	AEA Investors SBF, LLC	03/24/2016	1	0	48,191	0	0.670
000000-00-0	AEA Investors Small Business Fund IV, L.P.	New York	NY	AEA Investors SBF, LLC	10/10/2019	1	0	681,656	0	1.140
000000-00-0	AEA Investors Small Business Fund V, L.P.	New York	NY	AEA Investors SBF, LLC	12/12/2023	1	0	463,727	0	0.140
000000-00-0	AP Tundra Holdings, LLC	Wilmington	DE	AP Tundra Manager, LLC	12/29/2020	1	0	456,264	0	11.190
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Apollo Capital Management IX, Inc.	03/14/2019	1	0	636,567	0	0.080
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Apollo Global Management, Inc.	09/28/2016	1	0	945,864	0	0.710
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.	08/23/2019	1	0	671,767	0	0.660
000000-00-0	Arlington Capital Partners VI, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.	05/24/2023	1	0	2,077,202	0	0.340
000000-00-0	Arsenal Capital Partners Growth, L.P.	New York	NY	Arsenal Capital Management, L.P.	03/02/2022	1	0	648,785	0	0.290
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Arsenal Capital Management, L.P.	07/16/2019	1	0	200,202	0	1.290
000000-00-0	Arsenal Capital Partners VI, L.P.	New York	NY	Arsenal Capital Management, L.P.	05/20/2022	1	0	1,940,487	0	0.270
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.	02/07/2014	1	0	13,293	0	2.070
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Aurora Capital Group, LLC	06/09/2016	1	0	458,741	0	1.590
000000-00-0	Aurora Equity Partners VI, L.P.	Los Angeles	CA	Aurora Capital Group, LLC	04/30/2021	1	0	2,906,141	0	1.000
000000-00-0	Birch Hill Equity Partners IV, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	11/30/2010	1	0	16,271	0	2.520
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	11/25/2015	1	0	88,059	0	1.080
000000-00-0	Birch Hill Equity Partners VI, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	12/16/2020	1	0	1,819,055	0	1.090
000000-00-0	Calera Capital Partners VI, L.P.	San Francisco	CA	Calera Capital Investors VI, L.P.	11/02/2022	1	0	1,927,174	0	2.680
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Calera Capital Investors V, L.P.	10/31/2017	1	0	276,859	0	1.020
000000-00-0	CapStreet V, L.P.	Houston	TX	The CapStreet Group, LLC	12/18/2019	1	0	1,571,467	0	2.140
000000-00-0	Catterton Latin America II, L.P.	Greenwich	CT	CALA Managing Partner II, L.P.	07/18/2016	1	0	59,071	0	0.780
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.	03/23/2020	1	0	183,264	0	3.200
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Catterton Partners, LLC	05/21/2020	1	0	672,219	0	0.670
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Partners VIII	06/12/2017	1	0	224,146	0	0.510
000000-00-0	Catterton Partners X, L.P.	Greenwich	CT	Catterton Partners X	03/27/2023	1	0	5,289,122	0	0.380
000000-00-0	Centre Capital Investors VII, L.P.	New York	NY	Centre Partners VII, L.P.	05/29/2018	1	0	33,608	0	2.620
000000-00-0	Clairvest Equity Partners VI-A, L.P.	Toronto	CAN	Clairvest Equity Partners	07/02/2020	1	0	2,265,750	0	6.030
000000-00-0	Clayton, Dubilier & Rice Fund XI, L.P.	New York	NY	CD&R Associates XI, L.P.	09/22/2021	1	0	681,295	0	0.130
000000-00-0	Clearlake Capital Partners VII, L.P.	Santa Monica	CA	Clearlake Capital Partners VII, LP	04/25/2022	1	0	701,633	0	0.600
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Cortec Investment VI, LLC	07/09/2015	1	0	77,781	0	1.080
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC	12/10/2019	1	0	456,293	0	1.700
000000-00-0	Cortec Group Fund VIII, L.P.	New York	NY	Cortec Investment VIII, LLC	04/05/2023	1	0	3,113,646	0	1.480
000000-00-0	Cressey & Co. Fund VII, L.P.	Chicago	IL	Cressey & Company GP, LP	02/08/2024	1	660,000	180,000	0	0.340
000000-00-0	Frazier Healthcare Growth Buyout Fund X, L.P.	Seattle	WA	Frazier Healthcare Partners	06/10/2021	1	0	2,025,000	0	0.430
000000-00-0	Graham Partners IV, L.P.	Newtown Square	PA	Graham Partners, Inc.	04/20/2016	1	0	133,578	0	1.630
000000-00-0	Graham Partners V, L.P.	Newtown Square	PA	Graham Partners, Inc.	11/05/2019	1	0	936,132	0	2.430
000000-00-0	Graham Partners VI, L.P.	Newtown Square	PA	Graham Partners, Inc.	09/20/2023	1	0	4,458,828	0	0.900
000000-00-0	Green Equity Investors IX, L.P.	Los Angeles	CA	GEI Capital, LLC	08/14/2023	1	0	2,217,137	0	0.040
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	GEI Capital, LLC	05/11/2017	1	0	39,411	0	0.090
000000-00-0	Green Equity Investors VIII, L.P.	Los Angeles	CA	GEI Capital, LLC	10/20/2020	1	0	268,080	0	0.050
000000-00-0	Harvest Partners IX, L.P.	New York	NY	Harvest Associates IX, LLC	08/31/2022	1	0	1,534,935	0	1.960
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC	11/26/2019	1	0	331,855	0	1.260
000000-00-0	Haveli VC Gaming Fund I, L.P.	Wilmington	DE	Haveli VC Gaming Fund I GP, LLC	04/04/2022	1	0	12,170,316	0	0.140
000000-00-0	Insight Partners XII Buyout Annex Fund, L.P.	New York	NY	Insight Associates XII Buyout Annex LP	08/24/2021	1	0	296,000	0	0.070
000000-00-0	Insight Partners XII, L.P.	New York	NY	Insight Associates XII LP	08/26/2021	1	0	752,000	0	0.060
000000-00-0	Insight Partners XIII Growth Buyout Fund, L.P.	New York	NY	Insight Associates XIII Growth Buyout LP	09/12/2024	1	232,900	0	0	0.290
000000-00-0	Insight Partners XIII, L.P.	New York	NY	Insight Associates XIII LP	09/12/2024	1	185,000	0	0	0.080
000000-00-0	Jade Equity Investors, L.P.	Los Angeles	CA	Jade Capital I, LLC	04/14/2020	1	0	727,028	0	0.200
000000-00-0	Jade Equity Investors II, L.P.	Los Angeles	CA	Jade Capital II, LLC	08/14/2024	1	38,035	963,227	0	0.120
000000-00-0	JFL Equity Investors III, L.P.	New York	NY	JFL Equity Investors III, L.P.	02/11/2011	1	0	262,030	0	1.610
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	JFL Equity Investors IV, L.P.	03/28/2016	1	0	82,092	0	1.030
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	JFL Equity Investors V, L.P.	08/14/2020	1	0	525,786	0	3.510
000000-00-0	JFL Equity Investors VI, L.P.	New York	NY	JFL Equity Investors V, L.P.	09/05/2023	1	0	3,592,139	0	0.700
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC	07/15/2016	1	0	46,967	0	0.590
000000-00-0	K5 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC	06/01/2021	1	0	497,219	0	0.080
000000-00-0	KKR North America Fund XIII SCSp	New York	NY	Kohlberg Kravis Roberts & Co L.P.	05/04/2022	1	0	1,286,362	0	0.030
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Leeds Equity Associates VI, L.P.	06/01/2017	1	0	39,836	0	1.200
000000-00-0	Leeds Equity Partners VII, L.P.	New York	NY	Leeds Equity Associates VII, L.P.	09/07/2021	1	0	4,381,790	0	1.180
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	LLCP Partners VI GP, L.P.	05/30/2017	1	0	194,836	0	1.030

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Beverly Hills	CA	LLCP Partners VII GP, L.P.	08/29/2023	1	0	1,976,781	0	0.500
000000-00-0	Littlejohn Fund IV, L.P.	Greenwich	CT	Littlejohn Associates IV, LLC	04/28/2010	1	0	22,752	0	1.530
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Littlejohn & Co LLC	07/02/2014	1	0	160,471	0	0.490
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC	03/26/2015	1	0	102,989	0	1.160
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC	10/24/2019	1	0	646,704	0	2.520
000000-00-0	Lovell Minnick Equity Partners VI, L.P.	Radnor	PA	Lovell Minnick Equity Advisors VI, LLC	01/12/2024	1	1,007,584	725,263	0	3.000
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC	11/19/2020	1	0	4,951,180	0	0.790
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC	02/20/2018	1	0	167,025	0	0.170
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC	10/23/2017	1	0	5,253	0	0.130
000000-00-0	Marlin Heritage III, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC	12/28/2022	1	0	570,041	0	0.330
000000-00-0	Mason Wells Leveraged Buyout Fund V, L.P.	Milwaukee	WI	Mason Wells Partners V, LLC	07/26/2021	1	0	311,338	0	2.070
000000-00-0	MidOcean Partners V, L.P.	New York	NY	MidOcean Partners, L.P.	05/21/2018	1	0	612,930	0	1.250
000000-00-0	MidOcean Partners VI, L.P.	New York	NY	MidOcean Partners, L.P.	08/23/2022	1	0	2,146,125	0	1.130
000000-00-0	Motive Capital Fund II-A, L.P.	Wilmington	DE	Motive Capital Fund II GP LP	08/06/2021	1	0	12,201,968	0	21.500
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	NewSpring Capital, LLC	03/02/2012	1	0	84,375	0	3.570
000000-00-0	NewSpring Growth Capital V, L.P.	Radnor	PA	NewSpring Capital, LLC	08/04/2020	1	0	963,000	0	14.860
000000-00-0	North Castle Partners VI, L.P.	Greenwich	CT	NCP GP VI, LLC	03/29/2016	1	0	380,674	0	2.070
000000-00-0	North Castle Partners VII, L.P.	Greenwich	CT	NCP GP VII, LLC	12/28/2018	1	0	419,767	0	1.900
000000-00-0	NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC	05/26/2021	1	0	9,007,101	0	21.890
000000-00-0	NOVA Infrastructure GP I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC	05/31/2021	1	0	31,902	0	2.200
000000-00-0	NOVA Infrastructure GP II, L.P.	Wilmington	DE	NOVA LP General Partner, LLC	12/23/2024	1	22,956	0	0	3.430
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Novacap International TMT V, L.P.	10/05/2017	1	0	396,574	0	2.160
000000-00-0	Novacap TMT VI, L.P.	Longueuil	CAN	Novacap International TMT VI, L.P.	09/27/2021	1	0	1,444,979	0	0.380
000000-00-0	Novacap TMT International NV CV, L.P.	Longueuil	CAN	Novacap International TMT, L.P.	11/14/2024	1	10,066,544	0	0	3.270
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver	CO	Revelstoke Capital Partners, LLC	07/19/2018	1	0	1,464,282	0	2.090
000000-00-0	Revelstoke Capital Partners Fund III, L.P.	Denver	CO	RCP Fund III GP LLC	12/23/2021	1	0	1,693,175	0	0.670
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Riverside Partners, LLC	02/27/2013	1	0	38,170	0	1.300
000000-00-0	Riverside Fund VI-A, L.P.	Boston	MA	Riverside Partners, LLC	06/13/2019	1	0	943,913	0	3.000
000000-00-0	Seidler Equity Partners V, L.P.	Marina Del Rey	CA	Seidler Equity Management V, LLC	04/28/2015	1	0	80,960	0	1.960
000000-00-0	Seidler Equity Partners VI, L.P.	Marina Del Rey	CA	Seidler Equity Management VI, LLC	05/23/2018	1	0	239,600	0	2.430
000000-00-0	Seidler Equity Partners VII, L.P.	Marina Del Rey	CA	Seidler Equity Management VII, LLC	11/12/2020	1	0	2,265,000	0	5.000
000000-00-0	Seidler Equity Partners VIII, L.P.	Marina Del Rey	CA	Seidler Equity Management VII, LLC	10/12/2023	1	0	7,800,000	0	1.600
000000-00-0	Seidler Equity Partners Diamond Fund, L.P.	Marina Del Rey	CA	Seidler Equity Management, LLC	06/25/2024	1	13,384,354	55,646	0	2.000
000000-00-0	SkyKNight Capital Fund IV, L.P.	San Francisco	CA	Skynight Capital Partners	11/13/2023	1	0	704,813	0	0.240
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	SPC Management VI, LLC	11/15/2017	1	0	271,828	0	1.880
000000-00-0	SPC Partners VII, L.P.	San Francisco	CA	SPC Management VII, LLC	02/06/2023	1	0	1,869,441	0	1.000
000000-00-0	Sterling Investment Partners IV, L.P.	Westport	CT	Sterling Investment Partners Management IV LLC	07/15/2021	1	0	2,444,520	0	2.540
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Sun Capital Advisors VI, L.P.	08/15/2013	1	0	491,629	0	0.640
000000-00-0	Sun Capital Partners VIII, L.P.	Boca Raton	FL	Sun Capital Advisors VIII, L.P.	12/27/2022	1	0	2,081,033	0	1.420
000000-00-0	Thoma Bravo Discover Fund II, L.P.	Chicago	IL	Thoma Bravo, LLC	12/07/2018	1	0	5,355	0	0.540
000000-00-0	Thoma Bravo Discover Fund III, L.P.	Chicago	IL	Thoma Bravo, LLC	06/30/2021	1	0	162,524	0	0.530
000000-00-0	Thoma Bravo Discover Fund IV, L.P.	Chicago	IL	Thoma Bravo, LLC	12/07/2022	1	0	3,318,716	0	0.600
000000-00-0	Thoma Bravo Growth Partners, L.P.	Chicago	IL	Thoma Bravo LLC	09/28/2021	1	0	39,790	0	1.220
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Thoma Bravo, LLC	02/13/2019	1	0	99,645	0	0.430
000000-00-0	Thoma Bravo XIV, L.P.	Chicago	IL	Thoma Bravo, LLC	04/30/2021	1	0	3,890,774	0	0.560
000000-00-0	Thoma Bravo XV, L.P.	Chicago	IL	Thoma Bravo LLC	06/09/2022	1	0	1,124,135	0	0.150
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV	08/31/2016	1	0	211,678	0	1.220
000000-00-0	Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	Torquest Fund V GP Inc.	07/09/2021	1	0	1,653,833	0	0.770
000000-00-0	TSG6, L.P.	San Francisco	CA	TSG6 Management, LLC	07/03/2012	1	0	691,470	0	1.150
000000-00-0	TSG7-A, L.P.	San Francisco	CA	TSG7 Management, LLC	03/29/2016	1	0	201,401	0	0.310
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC	01/15/2016	1	0	9,121	0	0.490
000000-00-0	TSG8, L.P.	San Francisco	CA	TSG8 Management, LLC	01/07/2019	1	0	1,822,356	0	0.880
000000-00-0	TSG9, L.P.	San Francisco	CA	TSG9 Management, LLC	01/03/2023	1	0	2,750,743	0	0.300
000000-00-0	Veritas Capital Fund IX, L.P.	New York	NY	Veritas Capital	12/16/2024	1	157,025	0	0	0.190
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Veritas Capital	06/08/2015	1	0	2,987	0	0.600
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Veritas Capital	06/14/2017	1	0	158,535	0	0.470
000000-00-0	Veritas Capital Fund VII, L.P.	New York	NY	Veritas Capital	04/14/2020	1	0	158,234	0	0.440
000000-00-0	Veritas Capital Fund VIII, L.P.	New York	NY	Veritas Capital	07/01/2022	1	0	7,416,167	0	0.340
000000-00-0	Veritas Capital Vantage Fund, L.P.	New York	NY	Veritas Capital	07/01/2021	1	0	311,582	0	0.340
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Vortus Investments	06/19/2017	1	0	5,096	0	0.690
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.	09/05/2019	1	0	508,151	0	1.080
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners, LLC	05/23/2013	1	0	99,280	0	0.730
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC	04/22/2016	1	0	37,243	0	0.580
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	CD&R Associates X, L.P.	03/26/2018	1	0	105,845	0	0.110

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Wind Point Partners X-A, L.P.	Chicago	IL	Wind Point Investors, L.P.	09/05/2019	1	0	89,256	0	1.130
1999999. Joint Venture Interests - Common Stock - Unaffiliated							25,754,398	159,814,367	0	XXX
000000-00-0	PPM America Private Equity Fund VIII-A, L.P.	Chicago	IL	PPM America Capital Partners VIII, LLC	06/08/2022	1	0	38,143,886	0	57.000
2099999. Joint Venture Interests - Common Stock - Affiliated							0	38,143,886	0	XXX
000000-00-0	IPI Partners II-A, L.P.	Chicago	IL	IPI Partners, LLC	04/30/2021	1	0	2,369,856	0	1.310
000000-00-0	Island NYC Recovery Fund I L.P.	New York	NY	Island NYCRF Directives LLC	10/28/2021	1	0	2,261,342	0	6.280
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	4,631,198	0	XXX
000000-00-0	Mesa West Real Estate Income Fund IV, L.P.	Los Angeles	CA	Mesa West Real Estate Income Fund IV GP, LLC	03/16/2017	2	0	2,100,000	0	2.310
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Square Mile Capital Management, LLC	02/27/2019	2	0	2,050,311	0	2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	4,150,311	0	XXX
668131-AA-3	NORTHWESTERN MUT	Milwaukee	WI	No Broker	12/01/2024		10,239,745	0	0	0.000
53079Q-AC-1	LIBERTY MUTUAL INSURANCE	Boston	MA	DIRECT	12/01/2024		5,801,994	0	0	0.000
64952G-AE-8	NEW YORK LIFE	New York	NY	DIRECT	12/01/2024		9,980,954	0	0	0.000
64952G-AF-5	NEW YORK LIFE	New York	NY	DIRECT	12/01/2024		5,108,093	0	0	0.000
256141-AB-8	DOCTORS CO INTERINSURANCE	Napa	CA	No Broker	12/01/2024		15,000,000	0	0	0.000
401378-AC-8	GUARDIAN LIFE INSUR	New York	NY	DEUTSCHE BANK SECURITIES	12/01/2024		8,554,684	0	0	0.000
575767-AN-8	MASS MUTUAL LIFE	Springfield	MA	ATHENE ANNUITY & LIFE	12/01/2024		711,754	0	0	0.000
575767-AR-9	MASS MUTUAL LIFE	Springfield	MA	No Broker	12/01/2024		1,975,668	0	0	0.000
628312-AA-8	MUTUAL OF OMAHA	Omaha	NE	No Broker	12/01/2024		6,059,705	0	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE	Columbus	OH	No Broker	12/01/2024		660,349	0	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE	Columbus	OH	No Broker	12/01/2024		16,187,076	0	0	0.000
668138-AC-4	NORTHWESTERN MUT	Milwaukee	WI	No Broker	12/01/2024		5,260,533	0	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE	Newport Beach	CA	No Broker	12/01/2024		6,691,746	0	0	0.000
7620ET-AA-7	RGA REINSURANCE	Chesterfield	MO	No Broker	12/01/2024		50,000,000	0	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY	New York	NY	No Broker	12/01/2024		5,340,878	0	0	0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY	New York	NY	No Broker	12/01/2024		46,882,305	0	0	0.000
95765P-AE-9	WESTERN & SOUTHERN	Cincinnati	OH	No Broker	12/01/2024		9,279,467	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							203,734,951	0	0	XXX
000000-00-0	PPMA Line of Credit	Chicago	IL		09/09/2008		0	32,000,000	0	100.000
3299999. Non-collateral Loans - Affiliated							0	32,000,000	0	XXX
000000-00-0	AOP Finance Partners, L.P.	El Segundo	CA	Apollo Organization Advisors, L.P.	04/30/2021	1	0	2,597,412	0	18.670
000000-00-0	Core Senior Lending Fund II Feeder, L.P.	New York	NY	HPS Investment Partners, LLC	12/23/2021	2	0	3,057,975	0	0.630
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	5,655,388	0	XXX
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 7	Chicago	IL	PPM Loan Management Company 2, LLC	03/20/2024	1	7,000,000	37,017,771	0	100.000
693978-AE-8	PPMC 2024-7A SUB			JP MORGAN SECURITIES	06/27/2024		10,333,737	0	0	0.000
69377R-AC-4	PPMC 2019-2A SUB			CITICORP	04/07/2022		0	2,000,000	0	0.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							17,333,737	39,017,771	0	XXX
6099999. Total - Unaffiliated							229,489,349	174,251,264	0	XXX
6199999. Total - Affiliated							17,333,737	109,161,657	0	XXX
6299999 - Totals							246,823,086	283,412,921	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 6	Chicago	IL	Normal distributions and adjustments	12/21/2023	05/06/2024	1,397,659	0	0	0	0	0	0	1,397,659	1,397,659	0	0	0	0
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated							1,397,659	0	0	0	0	0	0	1,397,659	1,397,659	0	0	0	0
000000-00-0	AA Euro Investment Fund (Lux) SCSP	Luxembourg	LUX	Normal distributions and adjustments	09/02/2021	12/20/2024	312,050	0	0	0	0	0	0	312,050	312,050	0	0	0	0
000000-00-0	AA WH HoldCo, L.P.	Wilmington	DE	Normal distributions and adjustments	09/01/2021	02/15/2024	1,236,167	0	0	0	0	0	0	1,236,167	1,236,167	0	0	0	0
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	Dissolution	12/23/2009	11/20/2024	29,226	(29,226)	0	0	0	(29,226)	0	0	27,542	0	27,542	27,542	0
000000-00-0	AEA Investors Small Business Fund III, L.P.	New York	NY	Normal distributions and adjustments	03/24/2016	02/01/2024	876,337	0	0	0	0	0	0	876,337	876,337	0	0	0	0
000000-00-0	AEA Investors Small Business Fund IV, L.P.	New York	NY	Normal distributions and adjustments	10/10/2019	04/04/2024	941,823	0	0	0	0	0	0	941,823	941,823	0	0	0	0
000000-00-0	AP Tundra Holdings, LLC	Wilmington	DE	Normal distributions and adjustments	12/29/2020	08/15/2024	2,020,850	0	0	0	0	0	0	2,020,850	2,020,850	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	Purchase	NY	Dissolution	01/25/2008	03/07/2024	170,358	(170,358)	0	0	0	(170,358)	0	0	0	0	0	0	184,769
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Normal distributions and adjustments	03/14/2019	03/27/2024	672,937	0	0	0	0	0	0	672,937	672,937	0	0	0	0
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Normal distributions and adjustments	09/28/2016	03/27/2024	1,989,430	0	0	0	0	0	0	1,989,430	1,989,430	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P.	Washington	DC	Dissolution	01/05/2006	12/13/2024	79,215	(79,215)	0	0	0	(79,215)	0	0	117,352	0	117,352	117,352	0
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Normal distributions and adjustments	08/23/2019	03/08/2024	971,188	0	0	0	0	0	0	971,188	971,188	0	0	0	0
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Normal distributions and adjustments	07/16/2019	04/18/2024	9,954	0	0	0	0	0	0	9,954	9,954	0	0	0	0
000000-00-0	Arsenal Capital Partners VI, L.P.	New York	NY	Normal distributions and adjustments	05/20/2022	09/19/2024	96,115	0	0	0	0	0	0	96,115	96,115	0	0	0	0
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/07/2014	01/05/2024	294,189	0	0	0	0	0	0	294,189	294,189	0	0	0	0
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Normal distributions and adjustments	06/09/2016	04/09/2024	544,554	0	0	0	0	0	0	544,554	544,554	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Normal distributions and adjustments	11/25/2015	03/25/2024	185,339	0	0	0	0	0	0	185,339	185,339	0	0	0	0
000000-00-0	Birch Hill Equity Partners VI, L.P.	Toronto	CAN	Normal distributions and adjustments	12/16/2020	05/16/2024	7,970	0	0	0	0	0	0	7,970	7,970	0	0	0	0
000000-00-0	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Dissolution	10/25/2006	04/24/2024	7,638	(7,638)	0	0	0	(7,638)	0	0	0	0	0	0	4,650
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	10/31/2017	11/21/2024	793,242	0	0	0	0	0	0	793,242	793,242	0	0	0	0
000000-00-0	CapStreet V, L.P.	Houston	TX	Normal distributions and adjustments	12/18/2019	10/23/2024	488,394	0	0	0	0	0	0	488,394	488,394	0	0	0	0
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	Normal distributions and adjustments	03/23/2020	07/17/2024	70,522	0	0	0	0	0	0	70,522	70,522	0	0	0	0
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Normal distributions and adjustments	05/21/2020	08/06/2024	285,064	0	0	0	0	0	0	285,064	285,064	0	0	0	0
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Normal distributions and adjustments	03/18/2013	03/22/2024	147,425	0	0	0	0	0	0	147,425	147,425	0	0	0	0
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Normal distributions and adjustments	06/12/2017	08/05/2024	13,645	0	0	0	0	0	0	13,645	13,645	0	0	0	0
000000-00-0	Catterton Partners X, L.P.	Greenwich	CT	Normal distributions and adjustments	03/27/2023	10/21/2024	177,059	0	0	0	0	0	0	177,059	177,059	0	0	0	0
000000-00-0	Clairvest Equity Partners V-A, L.P.	Toronto	CAN	Normal distributions and adjustments	03/13/2015	07/30/2024	99,130	0	0	0	0	0	0	99,130	99,130	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	Normal distributions and adjustments	03/26/2018	01/29/2024	827,163	0	0	0	0	0	0	827,163	933,176	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund XI, L.P.	New York	NY	Normal distributions and adjustments	09/22/2021	08/09/2024	53,447	0	0	0	0	0	0	53,447	53,447	0	0	0	0
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Dissolution	04/18/2011	09/24/2024	42,458	(42,458)	0	0	0	(42,458)	0	0	0	0	0	0	40,724
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Normal distributions and adjustments	07/09/2015	12/05/2024	457,281	0	0	0	0	0	0	457,281	457,281	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Normal distributions and adjustments	12/10/2019	12/03/2024	38,500	0	0	0	0	0	0	38,500	38,500	0	0	0	0
000000-00-0	Cortec Group Fund VIII, L.P.	New York	NY	Normal distributions and adjustments	04/05/2023	03/21/2024	1,132,777	0	0	0	0	0	0	1,132,777	1,132,777	0	0	0	0
000000-00-0	Cressey & Co. Fund IV, L.P.	Chicago	IL	Dissolution	05/19/2009	09/27/2024	18,367	(18,367)	0	0	0	(18,367)	0	0	0	0	0	0	15,997
000000-00-0	Graham Partners IV, L.P.	Newtown Square	PA	Normal distributions and adjustments	04/20/2016	12/31/2024	79,445	0	0	0	0	0	0	79,445	79,445	0	0	0	0
000000-00-0	Graham Partners V, L.P.	Newtown Square	PA	Normal distributions and adjustments	11/05/2019	08/31/2024	911,790	0	0	0	0	0	0	911,790	911,790	0	0	0	0
000000-00-0	Graham Partners VI, L.P.	Newtown Square	PA	Normal distributions and adjustments	09/20/2023	04/01/2024	210,270	0	0	0	0	0	0	210,270	210,270	0	0	0	0
000000-00-0	Green Equity Investors IX, L.P.	Los Angeles	CA	Normal distributions and adjustments	08/14/2023	03/29/2024	84,346	0	0	0	0	0	0	84,346	84,346	0	0	0	0
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	Normal distributions and adjustments	05/11/2017	05/16/2024	332,847	0	0	0	0	0	0	332,847	332,847	0	0	0	0
000000-00-0	Green Equity Investors VIII, L.P.	Los Angeles	CA	Normal distributions and adjustments	10/20/2020	02/29/2024	200,576	0	0	0	0	0	0	200,576	200,576	0	0	0	0
000000-00-0	Harvest Partners IX, L.P.	New York	NY	Normal distributions and adjustments	08/31/2022	04/29/2024	127,198	0	0	0	0	0	0	127,198	127,198	0	0	0	0
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Normal distributions and adjustments	11/26/2019	02/21/2024	1,875,206	0	0	0	0	0	0	1,875,206	1,875,206	0	0	0	0
000000-00-0	Jade Equity Investors, L.P.	Los Angeles	CA	Normal distributions and adjustments	04/14/2020	04/26/2024	82,811	0	0	0	0	0	0	82,811	82,811	0	0	0	0
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	Normal distributions and adjustments	03/28/2016	07/03/2024	2,143,556	0	0	0	0	0	0	2,143,556	2,143,556	0	0	0	0
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	Normal distributions and adjustments	08/14/2020	02/06/2024	262,821	0	0	0	0	0	0	262,821	262,821	0	0	0	0
000000-00-0	JFL Equity Investors VI, L.P.	New York	NY	Normal distributions and adjustments	09/05/2023	02/06/2024	1,246,276	0	0	0	0	0	0	1,246,276	1,246,276	0	0	0	0
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	Normal distributions and adjustments	07/15/2016	09/24/2024	171,092	0	0	0	0	0	0	171,092	171,092	0	0	0	0
000000-00-0	K4 Private Investors, L.P.	El Segundo	CA	Normal distributions and adjustments	11/14/2018	03/28/2024	1,807,486	0	0	0	0	0	0	1,807,486	1,807,486	0	0	0	0
000000-00-0	K5 Private Investors, L.P.	El Segundo	CA	Normal distributions and adjustments	06/01/2021	11/14/2024	12,969	0	0	0	0	0	0	12,969	12,969	0	0	0	0
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Normal distributions and adjustments	06/01/2017	05/17/2024	230,672	0	0	0	0	0	0	230,672	230,672	0	0	0	0
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	Normal distributions and adjustments	05/30/2017	05/20/2024	2,688,130	0	0	0	0	0	0	2,688,130	2,688,130	0	0	0	0
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Beverly Hills	CA	Normal distributions and adjustments	08/29/2023	09/09/2024	489,433	0	0	0	0	0	0	489,433	489,433	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Lexington Capital Partners VII, L.P.	New York	NY	Normal distributions and adjustments	03/25/2010	01/31/2024	1,023,903	0	0	0	0	0	0	1,023,903	1,023,903	0	0	0	0
000000-00-0	Littlejohn Fund IV, L.P.	Greenwich	CT	Normal distributions and adjustments	04/28/2010	07/30/2024	17,408	0	0	0	0	0	0	17,408	17,408	0	0	0	0
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Normal distributions and adjustments	07/02/2014	03/20/2024	1,654,302	0	0	0	0	0	0	1,654,302	1,654,302	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Normal distributions and adjustments	03/26/2015	01/05/2024	316,442	0	0	0	0	0	0	316,442	316,442	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Normal distributions and adjustments	10/24/2019	10/15/2024	460,118	0	0	0	0	0	0	460,118	460,118	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners VI, L.P.	Radnor	PA	Normal distributions and adjustments	01/12/2024	04/04/2024	7,199	0	0	0	0	0	0	7,199	7,199	0	0	0	0
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Normal distributions and adjustments	11/19/2020	01/04/2024	3,039,428	0	0	0	0	0	0	3,039,428	3,039,428	0	0	0	0
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	02/20/2018	03/27/2024	66,747	0	0	0	0	0	0	66,747	66,747	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	10/23/2017	02/28/2024	16,825	0	0	0	0	0	0	16,825	16,825	0	0	0	0
000000-00-0	MidOcean Partners V, L.P.	New York	NY	Normal distributions and adjustments	05/21/2018	05/21/2024	331,602	0	0	0	0	0	0	331,602	331,602	0	0	0	0
000000-00-0	MidOcean Partners VI, L.P.	New York	NY	Normal distributions and adjustments	08/23/2022	06/07/2024	70,548	0	0	0	0	0	0	70,548	70,548	0	0	0	0
000000-00-0	Motive Capital Fund II-A, L.P.	Wilmington	DE	Normal distributions and adjustments	08/06/2021	06/27/2024	9,044,642	0	0	0	0	0	0	9,044,642	9,013,761	0	0	0	0
000000-00-0	NewSpring Growth Capital IV, L.P.	Radnor	PA	Normal distributions and adjustments	03/14/2016	10/10/2024	251,335	0	0	0	0	0	0	251,335	251,335	0	0	0	0
000000-00-0	North Castle Partners VI, L.P.	Greenwich	CT	Normal distributions and adjustments	03/29/2016	05/16/2024	281,952	0	0	0	0	0	0	281,952	281,952	0	0	0	0
000000-00-0	North Castle Partners VII, L.P.	Greenwich	CT	Normal distributions and adjustments	12/28/2018	05/17/2024	2,860	0	0	0	0	0	0	2,860	2,860	0	0	0	0
000000-00-0	NOVA Infrastructure Fund I, L.P.	Wilmington	DE	Normal distributions and adjustments	05/26/2021	04/19/2024	7,593,644	0	0	0	0	0	0	7,593,644	7,593,644	0	0	0	0
000000-00-0	NOVA Infrastructure GP I, L.P.	Wilmington	DE	Normal distributions and adjustments	05/31/2021	05/28/2024	19,162	0	0	0	0	0	0	19,162	19,162	0	0	0	0
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Normal distributions and adjustments	10/05/2017	11/27/2024	567,244	0	0	0	0	0	0	567,244	567,244	0	0	0	0
000000-00-0	Novacap TMT VI, L.P.	Longueuil	CAN	Normal distributions and adjustments	09/27/2021	03/06/2024	1,817,483	0	0	0	0	0	0	1,817,483	1,817,483	0	0	0	0
000000-00-0	Novacap TMT International NV CV, L.P.	Longueuil	CAN	Normal distributions and adjustments	11/14/2024	12/10/2024	180,992	0	0	0	0	0	0	180,992	180,992	0	0	0	0
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver	CO	Normal distributions and adjustments	07/19/2018	11/14/2024	700,587	0	0	0	0	0	0	700,587	700,587	0	0	0	0
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Normal distributions and adjustments	02/27/2013	01/24/2024	69,168	0	0	0	0	0	0	69,168	69,168	0	0	0	0
000000-00-0	Seidler Equity Partners IV, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	03/23/2010	09/18/2024	410,468	0	0	0	0	0	0	410,468	410,468	0	0	0	0
000000-00-0	Seidler Equity Partners V, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	04/28/2015	05/17/2024	730,504	0	0	0	0	0	0	730,504	730,504	0	0	0	0
000000-00-0	Seidler Equity Partners VI, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	05/23/2018	02/23/2024	3,947,213	0	0	0	0	0	0	3,947,213	3,947,213	0	0	0	0
000000-00-0	Seidler Equity Partners VII, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	11/12/2020	01/18/2024	888,814	0	0	0	0	0	0	888,814	888,814	0	0	0	0
000000-00-0	Seidler Equity Partners VIII, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	10/12/2023	09/23/2024	160,107	0	0	0	0	0	0	160,107	160,107	0	0	0	0
000000-00-0	SkyKNight Capital Fund IV, L.P.	San Francisco	CA	Normal distributions and adjustments	11/13/2023	05/06/2024	21,087	0	0	0	0	0	0	21,087	21,087	0	0	0	0
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	07/02/2012	09/19/2024	504,897	0	0	0	0	0	0	504,897	504,897	0	0	0	0
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	Normal distributions and adjustments	11/15/2017	05/28/2024	890,703	0	0	0	0	0	0	890,703	890,703	0	0	0	0
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Normal distributions and adjustments	08/15/2013	12/23/2024	695,144	0	0	0	0	0	0	695,144	695,144	0	0	0	0
000000-00-0	Sun Capital Partners VIII, L.P.	Boca Raton	FL	Normal distributions and adjustments	12/27/2022	02/02/2024	10,539	0	0	0	0	0	0	10,539	10,539	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/07/2018	02/26/2024	835,942	0	0	0	0	0	0	835,942	835,942	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	06/30/2021	03/29/2024	157,270	0	0	0	0	0	0	157,270	157,270	0	0	0	0
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2016	12/20/2024	621,754	0	0	0	0	0	0	621,754	621,754	0	0	0	0
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Normal distributions and adjustments	02/13/2019	08/16/2024	1,459,472	0	0	0	0	0	0	1,459,472	1,459,472	0	0	0	0
000000-00-0	Thoma Bravo XIV, L.P.	Chicago	IL	Normal distributions and adjustments	04/30/2021	09/18/2024	1,866,005	0	0	0	0	0	0	1,866,005	1,866,005	0	0	0	0
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Normal distributions and adjustments	08/31/2016	06/28/2024	441,041	0	0	0	0	0	0	441,041	441,041	0	0	0	0
000000-00-0	TSG6, L.P.	San Francisco	CA	Normal distributions and adjustments	07/03/2012	01/22/2024	1,621,420	0	0	0	0	0	0	1,621,420	1,621,420	0	0	0	0
000000-00-0	TSG7-A, L.P.	San Francisco	CA	Normal distributions and adjustments	03/29/2016	01/19/2024	461,464	0	0	0	0	0	0	461,464	461,464	0	0	0	0
000000-00-0	TSG7-B, L.P.	San Francisco	CA	Normal distributions and adjustments	01/15/2016	01/17/2024	297,547	0	0	0	0	0	0	297,547	297,547	0	0	0	0
000000-00-0	TSG8, L.P.	San Francisco	CA	Normal distributions and adjustments	01/07/2019	10/24/2024	22,895	0	0	0	0	0	0	22,895	22,895	0	0	0	0
000000-00-0	TSG9, L.P.	San Francisco	CA	Normal distributions and adjustments	01/03/2023	10/03/2024	65,647	0	0	0	0	0	0	65,647	65,647	0	0	0	0
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Normal distributions and adjustments	06/08/2015	05/10/2024	940,800	0	0	0	0	0	0	940,800	940,800	0	0	0	0
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Normal distributions and adjustments	06/14/2017	05/10/2024	1,655,970	0	0	0	0	0	0	1,655,970	1,655,970	0	0	0	0
000000-00-0	Veritas Capital Vantage Fund, L.P.	New York	NY	Normal distributions and adjustments	07/01/2021	04/11/2024	166,667	0	0	0	0	0	0	166,667	166,667	0	0	0	0
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Normal distributions and adjustments	06/19/2017	01/29/2024	1,294,941	0	0	0	0	0	0	1,294,941	1,294,941	0	0	0	0
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Normal distributions and adjustments	09/05/2019	06/03/2024	1,607,619	0	0	0	0	0	0	1,607,619	1,607,619	0	0	0	0
000000-00-0	Wind Point Partners VII, L.P.	Chicago	IL	Normal distributions and adjustments	04/08/2009	04/03/2024	1,032,107	0	0	0	0	0	0	1,032,107	1,032,107	0	0	0	0
000000-00-0	Wind Point Partners X-A, L.P.	Chicago	IL	Normal distributions and adjustments	09/05/2019	05/02/2024	339,604	0	0	0	0	0	0	339,604	476,199	0	0	0	0
000000-00-0	Yorktown Energy Partners IX, L.P.	New York	NY	Normal distributions and adjustments	11/12/2010	02/26/2024	607,646	0	0	0	0	0	0	607,646	607,646	0	0	0	0
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Normal distributions and adjustments	09/29/2008	05/24/2024	19,565	0	0	0	0	0	0	19,565	19,565	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Normal distributions and adjustments	05/23/2013	03/11/2024	614,656	0	0	0	0	0	0	614,656	614,656	0	0	0	0
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Normal distributions and adjustments	04/22/2016	02/28/2024	224,401	0	0	0	0	0	0	224,401	224,401	0	0	0	0
000000-00-0	Carlyle Infrastructure Credit Fund, L.P.	Washington	DC	Normal distributions and adjustments	04/19/2022	03/31/2024	4,542,187	0	0	0	0	0	0	4,542,187	4,542,187	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1999999. Joint Venture Interests - Common Stock - Unaffiliated							84,736,422	(347,262)	0	0	0	(347,262)	0	84,389,160	84,745,781	0	144,894	144,894	246,140
000000-00-0	Squire Reassurance Company, LLC	Lansing	MI	Dissolution	09/15/2008	06/10/2024	15,156,472	333,716	0	0	0	333,716	0	15,490,189	15,490,189	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							15,156,472	333,716	0	0	0	333,716	0	15,490,189	15,490,189	0	0	0	0
000000-00-0	AG Essential Housing Fund II, L.P.	Wilmington	DE	Normal distributions and adjustments	12/23/2021	05/31/2024	13,609,944	0	0	0	0	0	0	13,630,032	13,630,032	0	0	0	0
000000-00-0	NNN AGP Opportunities Fund II, L.P.	Wilmington	DE	Normal distributions and adjustments	05/27/2021	01/31/2024	2,143,459	0	0	0	0	0	0	2,143,459	2,143,459	0	0	0	0
000000-00-0	NNN AGP Opportunities Fund III, L.P.	Wilmington	DE	Normal distributions and adjustments	11/22/2021	01/31/2024	335,500	0	0	0	0	0	0	335,500	335,500	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							16,088,903	0	0	0	0	0	0	16,108,992	16,108,992	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/13/2017	12/31/2024	3,412,913	0	0	0	0	0	0	3,412,913	3,412,913	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2020	12/13/2024	621,130	0	0	0	0	0	0	621,130	621,130	0	0	0	0
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/27/2019	02/07/2024	2,198,187	0	0	0	0	0	0	2,198,187	2,198,187	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							6,232,230	0	0	0	0	0	0	6,232,230	6,232,230	0	0	0	0
000000-00-0	PPMA Line of Credit	Chicago	IL	N/A	09/09/2008	12/31/2024	32,000,000	0	0	0	0	0	0	32,000,000	32,000,000	0	0	0	0
3299999. Non-collateral Loans - Affiliated							32,000,000	0	0	0	0	0	0	32,000,000	32,000,000	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 1	Chicago	IL	Normal distributions and adjustments	03/11/2022	01/22/2024	1,666,698	0	0	0	0	0	0	1,666,698	1,666,698	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 3	Chicago	IL	Normal distributions and adjustments	03/11/2022	01/22/2024	4,031,768	0	0	0	0	0	0	4,031,768	4,031,768	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 4	Chicago	IL	Normal distributions and adjustments	03/11/2022	01/22/2024	3,265,573	0	0	0	0	0	0	3,265,573	3,265,573	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 5	Chicago	IL	Normal distributions and adjustments	03/11/2022	01/22/2024	3,736,524	0	0	0	0	0	0	3,736,524	3,736,524	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 7	Chicago	IL	Normal distributions and adjustments	03/20/2024	06/27/2024	23,000,000	0	0	0	0	0	0	23,000,000	23,000,000	0	0	0	0
693976-AE-2	PPMC 2022-6RA			Normal distributions and adjustments	12/01/2024	10/22/2024	1,646,817	0	0	0	0	0	0	1,646,817	1,646,817	0	0	0	0
69377R-AC-4	PPMC 2019-2A SUB			Dissolution	12/21/2023	09/30/2024	10,398,000	1,400,262	0	0	0	1,400,262	0	11,798,262	13,845,197	0	2,046,935	2,046,935	0
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							47,745,379	1,400,262	0	0	0	1,400,262	0	49,145,641	51,192,576	0	2,046,935	2,046,935	0
6099999. Total - Unaffiliated							107,057,556	(347,262)	0	0	0	(347,262)	0	106,730,381	107,087,002	0	144,894	144,894	246,140
6199999. Total - Affiliated							96,299,511	1,733,978	0	0	0	1,733,978	0	98,033,489	100,080,424	0	2,046,935	2,046,935	0
6299999 - Totals							203,357,066	1,386,716	0	0	0	1,386,716	0	204,763,870	207,167,426	0	2,191,829	2,191,829	246,140

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-BE-2	US TREASURY	...@..			1.A	2,114,613	99.5060	2,985,182	3,000,000	2,979,613	0	160,755	0	0	0.000	5.608	N/A	0	0	10/22/2018	02/15/2025
912803-CH-4	US TREASURY	...@..			1.A	3,749,600	79.1740	7,917,375	10,000,000	7,883,814	0	342,388	0	0	0.000	4.477	N/A	0	0	03/24/2008	05/15/2030
912803-DD-2	US TREASURY	...@..			1.A	49,365,440	54.2680	93,916,982	173,062,000	95,574,866	0	4,160,224	0	0	0.000	4.488	N/A	0	0	10/22/2018	05/15/2038
912803-DG-5	US TREASURY	...@..			1.A	22,644,800	51.1090	40,887,195	80,000,000	43,414,020	0	1,812,129	0	0	0.000	4.298	N/A	0	0	09/14/2009	05/15/2039
912810-PU-6	US TREASURY				1.A	3,048,516	103.5980	3,107,952	3,000,000	3,028,619	0	(1,662)	0	0	5.000	4.896	MN	19,475	150,000	09/21/2007	05/15/2037
912810-QA-9	US TREASURY				1.A	50,284,274	87.6510	45,578,636	52,000,000	50,959,991	0	55,193	0	0	3.500	3.683	FA	687,446	1,820,000	02/09/2009	02/15/2039
912810-QB-7	US TREASURY				1.A	1,938,992	94.8480	1,896,968	2,000,000	1,940,448	0	1,456	0	0	4.250	4.534	MN	11,036	42,500	07/01/2024	05/15/2039
912810-QH-4	US TREASURY				1.A	42,778,711	95.6600	40,513,951	42,352,000	42,642,922	0	(13,281)	0	0	4.375	4.313	MN	240,570	1,852,900	10/22/2018	05/15/2040
912810-QK-7	US TREASURY				1.A	202,134,162	89.9860	177,092,164	196,799,000	200,357,304	0	(166,952)	0	0	3.875	3.720	FA	2,880,458	7,625,961	10/22/2018	08/15/2040
912810-RK-6	US TREASURY				1.A	17,151,636	69.3820	11,101,172	16,000,000	17,010,866	0	(40,292)	0	0	2.500	2.111	FA	151,087	400,000	11/29/2021	02/15/2045
912810-RZ-3	US TREASURY				1.A	118,222,915	70.1680	83,371,880	118,817,000	118,321,470	0	15,276	0	0	2.750	2.775	MN	424,229	3,267,468	12/12/2017	11/15/2047
912810-SE-9	US TREASURY				1.A	7,931,088	78.1030	7,263,547	9,300,000	7,946,636	0	15,405	0	0	3.375	4.360	MN	40,752	183,938	08/28/2024	11/15/2048
912810-SL-3	US TREASURY				1.A	382,318,750	58.0670	194,524,323	335,000,000	376,277,126	0	(1,359,569)	0	0	2.000	1.415	FA	2,530,707	6,700,000	06/11/2020	02/15/2050
912810-SN-9	US TREASURY				1.A	33,031,999	47.4080	16,218,444	34,210,000	33,181,660	0	33,422	0	0	1.250	1.390	MN	55,520	427,625	05/28/2020	05/15/2050
912810-SR-0	US TREASURY				1.A	1,201,692,031	60.1430	739,158,048	1,229,000,000	1,207,338,453	0	1,268,597	0	0	1.125	1.251	MN	1,795,121	13,826,250	06/11/2020	05/15/2040
912810-TF-5	US TREASURY				1.A	2,295,457	71.1860	2,135,576	3,000,000	2,337,386	0	25,138	0	0	2.375	4.160	FA	26,912	71,250	10/02/2023	02/15/2042
912810-TK-4	US TREASURY				1.A	5,568,848	82.5450	4,952,713	6,000,000	5,589,125	0	12,948	0	0	3.375	3.913	FA	76,488	185,625	07/15/2024	08/15/2042
912810-TL-2	US TREASURY				1.A	12,253,170	87.1110	10,627,525	12,200,000	12,247,387	0	(2,441)	0	0	4.000	3.973	MN	63,359	448,000	12/05/2024	11/15/2052
912810-TU-2	US TREASURY				1.A	8,012,612	94.0920	7,903,749	8,400,000	8,026,672	0	11,531	0	0	4.375	4.735	FA	138,811	315,000	06/25/2024	08/15/2043
912810-UD-8	US TREASURY				1.A	2,789,214	90.4970	2,533,915	2,800,000	2,789,264	0	50	0	0	4.125	4.150	FA	43,626	0	09/25/2024	08/15/2044
912828-4M-9	US TREASURY				1.A	6,960,379	99.5340	6,967,359	7,000,000	6,997,600	0	5,985	0	0	2.875	2.966	AO	34,468	201,250	05/23/2018	04/30/2025
912828-4R-8	US TREASURY				1.A	11,003,091	99.4210	10,936,328	11,000,000	10,999,877	0	(642)	0	0	2.875	2.871	MN	27,802	316,250	06/04/2018	05/31/2025
912828-Z9-4	US TREASURY				1.A	796,218,750	86.8320	646,894,817	745,000,000	772,575,477	0	(5,259,639)	0	0	1.500	0.762	FA	4,220,992	11,175,000	06/10/2020	02/15/2030
912828-ZF-0	US TREASURY				1.A	5,794,557	99.1060	5,767,942	5,820,000	5,818,398	0	6,816	0	0	0.500	0.617	MS	7,476	29,100	06/17/2021	03/31/2025
912828-ZT-0	US TREASURY				1.A	27,434,738	98.3770	27,348,922	27,800,000	27,761,194	0	92,846	0	0	0.250	0.585	MN	6,144	69,500	07/21/2021	05/31/2025
91282C-AB-7	US TREASURY				1.A	9,513,575	97.7260	9,430,515	9,650,000	9,629,330	0	35,367	0	0	0.250	0.620	JJ	10,096	24,125	09/13/2021	07/31/2025
91282C-CB-5	US TREASURY				1.A	13,994,798	84.3640	13,498,168	16,000,000	14,085,233	0	90,435	0	0	1.625	3.751	MN	33,757	130,000	09/26/2024	05/15/2031
91282C-EM-9	US TREASURY				1.A	5,775,842	94.1260	5,647,551	6,000,000	5,812,884	0	19,573	0	0	2.875	3.659	AO	29,544	129,375	10/09/2024	04/30/2029
91282C-EW-7	US TREASURY				1.A	21,061,283	97.6550	20,995,761	21,500,000	21,221,919	0	81,983	0	0	3.250	3.797	JD	1,930	617,500	10/09/2024	06/30/2027
91282C-FV-8	US TREASURY				1.A	16,573,442	97.5320	15,995,228	16,400,000	16,570,901	0	(2,541)	0	0	4.125	3.967	MN	87,833	338,250	10/08/2024	11/15/2032
91282C-GQ-8	US TREASURY				1.A	10,781,133	98.1490	10,600,059	10,800,000	10,784,635	0	2,553	0	0	4.000	4.030	FA	146,785	432,000	07/26/2023	02/28/2030
91282C-GR-6	US TREASURY				1.A	17,929,201	100.4320	18,077,797	18,000,000	17,959,565	0	26,572	0	0	4.625	4.814	MS	248,370	601,250	07/19/2024	03/15/2026
91282C-HE-4	US TREASURY				1.A	13,494,569	97.8100	13,399,918	13,700,000	13,556,083	0	39,851	0	0	3.625	3.957	MN	43,901	496,625	06/29/2023	05/31/2028
91282C-HK-0	US TREASURY				1.A	6,965,445	98.9660	6,927,622	7,000,000	6,974,527	0	6,852	0	0	4.000	4.112	JD	773	420,000	08/23/2023	06/30/2028
91282C-HT-1	US TREASURY				1.A	17,077,101	95.1720	16,655,088	17,500,000	17,084,031	0	6,929	0	0	3.875	4.205	FA	256,140	0	11/06/2024	08/15/2033
91282C-HX-2	US TREASURY				1.A	11,023,025	100.0790	11,008,742	11,000,000	11,016,699	0	(6,064)	0	0	4.375	4.324	FA	162,219	393,750	05/09/2024	08/31/2028
91282C-JC-6	US TREASURY				1.A	7,016,117	100.6120	7,042,833	7,000,000	7,014,897	0	(1,220)	0	0	4.625	4.495	AO	69,375	161,875	08/15/2024	10/15/2026
91282C-JE-2	US TREASURY				1.A	174,859,634	100.5770	173,998,409	173,000,000	173,847,989	0	(995,171)	0	0	5.000	4.377	AO	1,481,492	8,650,000	12/26/2023	10/31/2025
91282C-JM-4	US TREASURY				1.A	8,128,001	99.6360	7,970,874	8,000,000	8,111,217	0	(16,272)	0	0	4.375	4.106	MN	30,769	350,000	04/03/2024	11/30/2030
91282C-KC-4	US TREASURY				1.A	12,110,064	98.8650	12,061,578	12,200,000	12,118,133	0	8,069	0	0	4.250	4.374	FA	176,175	259,250	04/10/2024	02/28/2031
91282C-KD-2	US TREASURY				1.A	19,895,242	99.5330	19,906,518	20,000,000	19,911,598	0	16,355	0	0	4.250	4.365	FA	288,812	318,750	10/30/2024	02/28/2029
91282C-LH-2	US TREASURY				1.A	1,980,352	99.2090	1,984,171	2,000,000	1,981,456	0	1,104	0	0	3.750	4.338	FA	24,457	0	11/26/2024	08/31/2026
91282C-LW-9	US TREASURY				1.A	6,498,229	97.3940	6,330,588	6,500,000	6,498,137	0	(92)	0	0	4.250	4.253	MN	35,867	0	12/12/2024	11/15/2034
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,391,415,396	XXX	2,563,134,085	3,509,810,000	3,438,179,422	0	489,964	0	0	XXX	XXX	XXX	16,610,774	62,430,367	XXX	XXX
36179S-5L-7	G2 MA4451			4	1.B FE	970,256	90.4940	818,228	904,177	970,256	0	0	0	0	3.500	1.682	MON	2,637	31,646	02/19/2021	05/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179S-NU-7	G2 MA4003			4	1.B FE	154,609	87.8010	128,481	146,332	154,609	0	0	0	0	3.000	1.807	MON	366	4,390	04/16/2021	10/20/2046
36179S-QW-0	G2 MA6410			4	1.B FE	46,500	90.4940	39,054	43,156	46,500	0	0	0	0	3.500	1.793	MON	126	1,510	04/21/2021	11/20/2046
36179S-YS-0	G2 MA4321			4	1.B FE	375,122	90.4950	315,323	348,444	375,122	0	0	0	0	3.500	1.865	MON	1,016	12,196	04/21/2021	03/20/2047
36179T-4P-7	GINNIE MAE MA5330				1.B FE	143,839	93.2700	124,527	133,512	143,839	0	0	0	0	4.000	1.705	MON	445	5,340	01/25/2021	07/20/2048
36179T-QN-8	GINNIE MAE MA4961			4	1.B FE	430,839	87.7270	358,468	408,620	430,839	0	0	0	0	3.000	1.869	MON	1,022	12,259	04/19/2021	01/20/2048
36179U-D9-0	GINNIE MAE MA5528			4	1.B FE	177,918	92.9670	154,224	165,891	177,918	0	0	0	0	4.000	2.222	MON	553	6,636	04/28/2021	10/20/2048
36179U-GC-0	GINNIE MAE MA 5595				1.B FE	185,436	92.9370	160,036	172,198	185,436	0	0	0	0	4.000	1.886	MON	574	6,888	01/25/2021	11/20/2048
36179U-UK-6	GINNIE MAE II MA5986			4	1.B FE	248,641	93.0330	223,057	239,763	248,641	0	0	0	0	4.000	1.944	MON	799	9,591	02/18/2020	06/20/2049
36179U-WA-6	GINNIE MAE II MA6041			4	1.B FE	291,415	95.6770	265,433	277,425	291,415	0	0	0	0	4.500	1.991	MON	1,040	12,484	02/20/2020	07/20/2049
36179V-DN-7	GINNIE MAE II MA6409			4	1.B FE	384,042	87.1890	319,683	366,655	384,042	0	0	0	0	3.000	2.029	MON	917	11,000	06/08/2021	01/20/2050
36179V-FR-6	GINNIE MAE MA6409			4	1.B FE	410,479	92.9710	358,757	385,879	410,479	0	0	0	0	4.000	2.199	MON	1,286	15,435	06/10/2021	02/20/2050
36179V-HT-0	GINNIE MAE MA6542				1.B FE	1,229,998	90.0700	1,050,299	1,166,089	1,229,998	0	0	0	0	3.500	2.008	MON	3,401	40,813	06/15/2021	03/20/2050
36179V-N4-8	GINNIE MAE MA6711			4	1.B FE	652,275	90.0720	555,405	616,627	652,275	0	0	0	0	3.500	1.769	MON	1,798	21,582	11/06/2020	06/20/2050
36179V-SG-6	GINNIE MAE MA6819				1.B FE	1,322,308	83.8680	1,053,603	1,256,257	1,322,308	0	0	0	0	2.500	1.564	MON	2,617	31,406	11/19/2020	08/20/2050
36179W-2U-1	GINNIE MAE				1.B FE	537,758	83.5670	458,065	548,143	538,267	0	176	0	0	2.500	2.729	MON	1,142	13,703	04/19/2022	04/20/2052
36179W-5C-8	GINNIE MAE				1.B FE	208,929	86.7620	199,585	230,037	209,347	0	287	0	0	3.000	4.261	MON	575	6,901	04/18/2023	05/20/2052
36179W-BX-5	GINNIE MAE MA7254			4	1.B FE	1,094,030	80.0860	857,540	1,070,775	1,094,030	0	0	0	0	2.000	1.726	MON	1,785	21,416	07/14/2021	03/20/2051
36179W-BY-3	GINNIE MAE MA7255			4	1.B FE	774,087	83.5720	626,844	750,062	774,087	0	0	0	0	2.500	2.015	MON	1,563	18,752	10/14/2021	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256			4	1.B FE	432,716	86.9670	361,305	415,449	432,716	0	0	0	0	3.000	2.249	MON	1,039	12,464	11/09/2021	03/20/2051
36179W-DR-6	GINNIE MAE MA7312			4	1.B FE	1,613,362	83.5720	1,367,127	1,635,868	1,613,499	0	137	0	0	2.500	2.687	MON	3,408	40,897	03/15/2022	04/20/2051
36179W-DS-4	GINNIE MAE MA7313				1.B FE	675,935	86.9050	566,384	651,724	675,935	0	0	0	0	3.000	2.361	MON	1,629	19,552	12/16/2021	04/20/2051
36179W-JR-0	GINNIE MAE MA7472			4	1.B FE	656,421	83.5710	529,386	633,458	655,928	0	(493)	0	0	2.500	2.034	MON	1,320	15,837	09/02/2021	07/20/2051
36179W-JS-8	GINNIE MAE 7473			4	1.B FE	513,091	86.8430	429,799	494,918	513,076	0	(14)	0	0	3.000	2.418	MON	1,237	14,848	12/09/2021	07/20/2051
36179W-LQ-9	GINNIE MAE			4	1.B FE	586,154	86.7730	498,477	574,463	585,632	0	(522)	0	0	3.000	2.684	MON	1,436	17,234	02/17/2022	08/20/2051
36179W-NE-4	GINNIE MAE				1.B FE	1,277,699	83.5700	1,197,857	1,433,352	1,282,011	0	3,236	0	0	2.500	4.079	MON	2,986	35,834	03/23/2023	09/20/2051
36179W-P9-3	GINNIE MAE 7648			4	1.B FE	1,023,670	80.0640	810,506	1,012,320	1,023,149	0	(275)	0	0	2.000	1.871	MON	1,687	19,108	11/10/2021	10/20/2051
36179W-QA-9	GINNIE MAE				1.B FE	729,736	83.5700	687,873	823,107	733,090	0	2,317	0	0	2.500	4.172	MON	1,715	20,578	04/26/2023	10/20/2051
36179W-TY-4	GINNIE MAE				1.B FE	673,671	83.5700	637,717	763,096	676,695	0	2,031	0	0	2.500	4.231	MON	1,590	19,077	04/27/2023	12/20/2051
36179W-VT-2	GINNIE MAE				1.B FE	635,839	80.1050	504,841	630,226	635,507	0	(132)	0	0	2.000	1.902	MON	1,050	12,604	01/18/2022	01/20/2052
36179W-VW-5	GINNIE MAE				1.B FE	729,883	89.5300	670,005	748,358	731,553	0	739	0	0	3.500	3.907	MON	2,183	26,193	08/23/2022	01/20/2052
36179X-2J-4	GNMA2 30YR				1.B FE	921,250	94.6390	892,358	942,908	922,851	0	955	0	0	4.500	4.857	MON	3,536	42,431	05/17/2023	05/20/2053
36179X-FH-4	GNMA2 30YR				1.B FE	871,987	94.7210	844,430	891,488	872,952	0	591	0	0	4.500	4.869	MON	3,343	40,117	05/17/2023	09/20/2052
36179X-HX-7	GNMA2 30YR				1.B FE	461,986	92.1610	454,459	493,114	464,565	0	982	0	0	4.000	4.922	MON	1,644	19,725	10/20/2022	10/20/2052
36179X-HY-5	GNMA2 30YR				1.B FE	1,806,431	94.7060	1,793,173	1,893,410	1,815,020	0	3,467	0	0	4.500	5.240	MON	7,100	85,204	10/20/2022	10/20/2052
36179X-LH-7	GNMA2 30YR				1.B FE	609,872	97.3000	589,167	605,519	609,386	0	(227)	0	0	5.000	4.883	MON	2,523	30,276	01/12/2023	11/20/2052
36179X-NC-6	GNMA2 30YR				1.B FE	466,550	89.4380	455,801	509,629	467,428	0	878	0	0	3.500	4.823	MON	1,486	14,864	01/18/2024	12/20/2052
36179X-X5-0	GNMA2 30YR				1.B FE	1,090,075	97.2200	1,064,370	1,094,808	1,090,240	0	85	0	0	5.000	5.080	MON	4,562	54,740	05/09/2023	04/20/2053
36179Y-AR-5	GNMA2 30YR				1.B FE	760,424	97.1740	756,182	778,177	761,654	0	830	0	0	5.000	5.392	MON	3,242	38,909	08/17/2023	07/20/2053
36179Y-YU-2	GNMA2 30YR				1.B FE	1,981,394	94.5770	1,973,136	2,086,278	1,985,588	0	4,195	0	0	4.500	5.282	MON	7,824	46,941	06/17/2024	06/20/2054
36202D-MR-9	GINNIE MAE II 3068			4	1.B FE	1,161	103.2970	1,179	1,141	1,161	0	0	0	0	6.500	5.025	MON	6	74	07/18/2002	04/20/2031
36202D-T6-8	GINNIE MAE II 3273			4	1.B FE	69,248	103.6220	71,321	68,828	69,248	0	0	0	0	6.000	5.680	MON	344	4,130	08/19/2002	08/20/2032
36202D-ZE-4	GINNIE MAE II 3441			4	1.B FE	267,518	97.7420	273,310	279,622	272,555	0	552	0	0	4.500	5.356	MON	1,049	12,583	09/24/2003	09/20/2033
36202X-B7-1	GINNIE MAE I 612162			4	1.B FE	136,739	100.9180	131,933	130,734	136,097	0	(625)	0	0	5.500	4.104	MON	599	7,190	06/17/2003	05/15/2033
36290R-QM-8	GINNIE MAE I 615260			4	1.B FE	186,102	100.5370	178,112	177,161	183,795	0	(1,040)	0	0	5.500	4.088	MON	812	9,744	06/25/2003	06/15/2033
36295D-NC-9	GINNIE MAE I 667387			4	1.B FE	252,294	97.1160	243,420	250,649	252,069	0	(79)	0	0	4.500	4.374	MON	940	11,279	05/18/2009	05/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38375L-UQ-1	GNR 2007-57 Z				1.A	1,987,588	100.7930	1,740,969	1,727,270	1,892,907	0	(37,503)	0	0	5.500	3.016	MON	7,917	93,168	10/01/2024	10/20/2037
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						31,057,277	XXX	27,791,209	30,977,117	30,995,715	0	(19,452)	0	0	XXX	XXX	XXX	91,869	1,049,549	XXX	XXX
38378B-BF-5	GINNIE MAE 2012-9 C IO			4	1.A FE	7,577,407	92.4940	7,047,571	7,619,518	7,583,531	0	(3,223)	0	0	3.469	3.596	MON	22,029	264,352	02/24/2022	11/16/2052
38378B-SU-4	GINNIE MAE 2012-46 C			4	1.B FE	1,757,250	98.3270	1,727,844	1,757,250	1,757,250	0	0	0	0	3.176	1.773	MON	4,651	55,809	03/28/2012	05/16/2050
38378B-UY-3	GINNIE MAE 2012-58 C			4	1.B FE	10,673,821	90.7190	9,707,117	10,700,153	10,697,000	0	(217)	0	0	3.130	3.132	MON	27,910	334,915	10/22/2018	02/16/2053
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						20,008,478	XXX	18,482,532	20,076,921	20,037,781	0	(3,440)	0	0	XXX	XXX	XXX	54,590	655,076	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,442,481,151	XXX	2,609,407,826	3,560,864,038	3,489,212,918	0	467,072	0	0	XXX	XXX	XXX	16,757,233	64,134,992	XXX	XXX
110709-EC-2	BRIT COLUMBIA				1.B FE	3,608,077	117.7770	2,927,942	2,486,000	3,298,145	0	(54,555)	0	0	7.250	3.764	MS	60,078	180,235	10/01/2018	09/01/2036
125094-AC-6	SERVICES FINANCIERS CDPQ			1	1.A FE	37,069,455	102.0700	33,794,277	33,109,000	36,187,658	0	(140,880)	0	0	5.600	4.720	MN	185,410	1,854,104	01/01/2019	11/25/2039
135087-Q2-3	CANADIAN GOVERNMENT BOND				1.A FE	7,614,333	96.9130	7,143,262	7,370,837	7,039,881	0	36,501	0	(605,071)	2.750	3.367	JD	17,215	211,011	06/16/2023	06/01/2033
448814-CP-6	HYDRO-QUEBEC				1.D FE	4,928,331	104.8320	3,899,746	3,720,000	3,933,326	0	(175,840)	0	0	8.875	3.795	MS	110,050	330,150	01/01/2019	03/01/2026
448814-CS-0	HYDRO-QUEBEC				1.D FE	32,299,915	104.2240	26,038,263	24,983,000	26,384,517	0	(1,043,924)	0	0	8.250	3.744	AO	435,121	2,061,098	01/01/2019	04/15/2026
448814-CT-8	HYDRO-QUEBEC				1.D FE	3,023,518	106.2430	2,445,708	2,302,000	2,500,895	0	(92,134)	0	0	8.250	3.804	JJ	87,572	189,915	10/01/2018	01/15/2027
748148-QR-7	PROVE OF QUEBEC				1.D FE	2,368,221	112.0280	1,960,498	1,750,000	2,044,990	0	(56,628)	0	0	7.500	3.574	MS	38,646	131,250	10/01/2018	09/15/2029
00386S-AB-8	TAQA ABU DHABI		C		1.D FE	3,960,210	109.4850	3,284,555	3,000,000	3,750,788	0	(49,348)	0	0	6.500	3.845	AO	34,667	195,000	06/19/2020	10/27/2036
168863-CE-6	REPUBLIC OF CHILE		C		1.G FE	1,468,750	75.1160	938,948	1,250,000	1,442,924	0	(6,004)	0	0	3.860	2.919	JD	1,340	48,250	06/19/2020	06/21/2047
168863-DL-9	REPUBLIC OF CHILE		C	2	1.F FE	36,907,912	69.3080	22,896,027	33,035,000	36,498,187	0	(95,789)	0	0	3.500	2.900	JJ	501,031	1,156,225	11/16/2021	01/25/2050
168863-DS-4	REPUBLIC OF CHILE		C	2	1.F FE	22,289,817	71.8960	16,536,087	23,000,000	22,374,467	0	28,160	0	0	3.100	3.316	MN	106,950	713,000	02/18/2022	05/07/2041
29135L-AJ-9	ABU DHABI GOVT		C		1.C FE	2,965,625	76.6290	1,915,713	2,500,000	2,918,236	0	(11,029)	0	0	3.875	2.933	AO	20,182	96,875	06/22/2020	04/16/2050
29874Q-FA-7	EUROPEAN BK RECON & DEV		C		1.A FE	2,580,569	98.8030	2,552,400	2,583,333	2,580,979	0	410	0	0	4.125	4.149	JJ	46,177	53,294	01/18/2024	01/25/2029
298785-JP-2	EUROPEAN INVESTMENT BANK		C		1.A FE	993,970	93.8490	938,486	1,000,000	997,837	0	1,173	0	0	0.750	0.870	AO	1,354	7,500	08/24/2021	10/26/2026
298785-JT-4	EUROPEAN INVESTMENT BANK		C		1.A FE	1,537,539	97.0200	1,492,170	1,538,000	1,537,670	0	95	0	0	3.250	3.257	MN	6,387	49,985	08/23/2022	11/15/2027
455780-CT-1	REPUBLIC OF INDONESIA		C		2.B FE	24,483,325	80.9020	16,989,517	21,000,000	24,162,305	0	(76,536)	0	0	4.200	3.326	AO	186,200	882,000	07/30/2020	10/15/2050
4581X0-BT-4	INTERAMER DEV BK		C		1.A FE	15,754,130	86.6520	12,997,865	15,000,000	15,606,119	0	(26,014)	0	0	3.875	3.553	AO	101,719	581,250	01/01/2019	10/28/2041
45846A-AA-8	INTERCHILE SA		C	1	2.A FE	4,310,000	81.1510	3,246,045	4,000,000	4,295,619	0	(4,683)	0	0	4.500	4.077	JD	500	180,000	11/17/2021	06/30/2056
459058-LN-1	INTL BK RECON & DEV		C		1.A FE	3,878,850	97.4370	3,789,311	3,889,000	3,879,056	0	206	0	0	3.875	3.933	AO	31,396	0	10/08/2024	10/16/2029
45905A-SE-9	INTERNATIONAL BANK RECON		C		1.A FE	8,775,396	73.7750	14,313,793	19,402,000	12,812,641	0	660,401	0	0	0.000	8.302	MAT	0	0	10/22/2018	03/11/2031
500769-JW-5	KFW INTERNATL		C		1.A FE	516,566	98.1960	509,635	519,000	517,440	0	457	0	0	3.750	3.852	FA	7,353	19,463	01/10/2023	02/15/2028
500769-JZ-8	KFW INTERNATL		C		1.A FE	6,994,190	100.4950	7,034,651	7,000,000	6,996,274	0	1,893	0	0	4.625	4.657	FA	129,500	296,771	08/30/2023	08/07/2026
698299-BB-9	REPUBLIC OF PANAMA		C	1	2.C FE	24,612,500	58.7010	11,740,290	20,000,000	24,224,600	0	(91,518)	0	0	4.300	3.163	AO	148,111	860,000	07/20/2020	04/29/2053
698299-BF-0	REPUBLIC OF PANAMA		C	1	2.C FE	653,202	92.4230	554,540	600,000	626,768	0	(8,636)	0	0	3.875	2.308	MS	6,717	23,250	11/12/2021	03/17/2028
698299-BH-6	REPUBLIC OF PANAMA		C	1	2.C FE	1,648,834	61.9850	917,998	1,481,000	1,637,553	0	(3,732)	0	0	4.500	3.835	AO	13,884	66,645	11/12/2021	04/16/2050
698299-BL-7	REPUBLIC OF PANAMA		C	1	2.C FE	2,484,130	52.4920	1,154,828	2,200,000	2,467,861	0	(4,026)	0	0	3.870	3.283	JJ	37,367	85,140	09/22/2020	07/23/2060
698299-BM-5	REPUBLIC OF PANAMA		C	1	2.C FE	71,701,500	59.3910	33,555,955	56,500,000	70,574,004	0	(266,154)	0	0	4.500	3.216	AO	635,625	2,542,500	07/21/2020	04/01/2056
715638-BM-3	PERU		C		2.B FE	390,905	93.8700	262,837	280,000	383,502	0	(2,444)	0	0	5.625	3.453	MN	1,881	15,750	11/12/2021	11/18/2050
715638-DQ-2	PERU		C	1	2.B FE	1,565,702	52.9150	952,478	1,800,000	1,576,423	0	3,159	0	0	2.780	3.380	JD	4,170	50,040	06/15/2021	12/01/2060
760942-BD-3	REPUBLICA ORIENT URUGUAY		C		2.B FE	54,190,023	88.6510	37,233,475	42,000,000	53,512,924	0	(223,503)	0	0	4.975	3.475	AO	412,096	2,089,500	11/23/2021	04/20/2055
80413T-AJ-8	SAUDI INTERNATIONAL		C		1.E FE	3,075,000	86.6800	2,167,009	2,500,000	3,019,654	0	(13,031)	0	0	5.000	3.696	AO	25,694	125,000	06/18/2020	04/17/2049
87020D-2C-7	SWEDEN KINGDOM OF		C		1.A FE	1,197,564	99.9200	1,199,040	1,200,000	1,198,618	0	1,054	0	0	4.375	4.482	JJ	22,021	26,250	01/23/2024	01/30/2026
89387Y-AC-5	TRANSPRTDRA DE GAS INTL		C	1	2.C FE	11,242,600	97.8160	9,781,563	10,000,000	10,717,702	0	(172,053)	0	0	5.550	3.530	MN	92,500	555,000	11/02/2021	11/01/2028
910860-AS-7	MEXICO UNITED		C		2.B FE	526,600	101.2320	506,161	500,000	524,702	0	(1,819)	0	0	6.750	6.069	MS	8,813	33,750	12/13/2023	09/27/2034
910860-AV-0	UNITED MEXICAN STATES		C	1	2.B FE	9,160,235	92.8610	6,964,539	7,500,000	8,959,542	0	(68,026)	0	0	6.050	4.281	JJ	214,271	453,750	11/30/2021	01/11/2040
910860-BB-3	UNITED MEXICAN STATES		C	1	2.B FE	3,194,528	75.7620	2,272,869	3,000,000	3,177,230	0	(5,859)	0	0	4.750	4.294	MS	44,729	142,500	11/30/2021	03/08/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91086Q-BF-4	UNITED MEXICAN STATES		C	1	2.B FE	4,009,000	72.5440	2,756,681	3,800,000	3,986,349	0	(5,393)	0	0	4.600	4.245	JJ	76,718	174,800	06/19/2020	01/23/2046
91087B-AG-5	UNITED MEXICAN STATES		C	1	2.B FE	5,270,731	70.2960	3,560,501	5,065,000	5,257,688	0	(4,405)	0	0	4.500	4.249	JJ	95,602	227,925	11/30/2021	01/31/2050
91087B-AL-4	UNITED MEXICAN STATES		C	1	2.B FE	4,832,616	75.2540	3,311,191	4,400,000	4,807,806	0	(8,375)	0	0	5.000	4.396	AO	39,111	220,000	11/30/2021	04/27/2051
91087B-AQ-3	UNITED MEXICAN STATES		C	1	2.B FE	27,203,999	73.6850	19,795,564	26,865,000	27,166,160	0	(12,915)	0	0	4.280	4.183	FA	437,571	1,149,822	11/30/2021	08/14/2041
91087B-AX-8	UNITED MEXICAN STATES		C	1	2.B FE	472,900	88.9820	444,908	500,000	473,060	0	160	0	0	6.338	6.767	MN	5,018	15,845	06/12/2024	05/04/2053
91087B-AZ-3	UNITED MEXICAN STATES		C	1	2.B FE	495,930	94.1030	470,516	500,000	496,061	0	131	0	0	6.000	6.096	MN	4,500	24,917	01/02/2024	05/07/2036
AX5423-15-4	STATE OF QATAR		C		1.C FE	3,325,000	90.3070	2,257,672	2,500,000	3,238,034	0	(20,290)	0	0	4.817	3.078	MS	35,793	120,425	06/22/2020	03/14/2049
BJ1411-17-9	STATE OF ISRAEL		C		1.F FE	18,612,750	64.9870	10,722,787	16,500,000	18,485,440	0	(29,769)	0	0	3.800	3.227	MN	83,600	627,000	06/23/2020	05/13/2060
BP0466-38-6	CK HUTCHISON INTNTL 21		C	1	1.F FE	6,270,000	73.9530	4,437,192	6,000,000	6,235,824	0	(11,273)	0	0	3.125	2.822	AO	39,583	187,500	11/17/2021	04/15/2041
EF7936-05-9	TAQA ABU DHABI		C		1.D FE	1,317,933	109.4850	1,094,852	1,000,000	1,248,659	0	(16,328)	0	0	6.500	3.860	AO	11,556	65,000	06/19/2020	10/27/2036
EJ6246-90-8	REPUBLIC OF INDONESIA		C		2.B FE	4,670,000	89.5400	3,581,587	4,000,000	4,600,498	0	(23,101)	0	0	4.625	3.506	AO	39,056	185,000	11/17/2021	04/15/2043
Z05317-96-1	DOMINICAN REPUBLIC		C	1	3.C FE	4,030,000	89.3920	3,575,672	4,000,000	4,022,792	0	(2,416)	0	0	4.875	4.785	MS	53,083	195,000	11/17/2021	09/23/2032
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						494,482,881	XXX	352,917,604	439,128,170	484,379,408	0	(2,094,630)	0	(605,071)	XXX	XXX	XXX	4,697,918	19,499,685	XXX	XXX
0309999999. Total - All Other Government Bonds						494,482,881	XXX	352,917,604	439,128,170	484,379,408	0	(2,094,630)	0	(605,071)	XXX	XXX	XXX	4,697,918	19,499,685	XXX	XXX
13063A-5G-5	CALIFORNIA STATE			1	1.C FE	7,403,901	118.2030	6,146,573	5,200,000	6,925,859	0	(85,652)	0	0	7.550	4.391	AO	98,150	392,600	01/01/2019	04/01/2039
13063A-7D-0	CALIFORNIA STATE B			1	1.C FE	1,561,678	113.8610	1,309,397	1,150,000	1,455,826	0	(18,980)	0	0	7.300	4.419	AO	20,988	83,950	01/01/2019	10/01/2039
20772G-4Z-8	CONNECTICUT ST			1	1.D FE	17,132,222	101.6550	15,756,449	15,500,000	16,152,363	0	(175,399)	0	0	5.632	4.284	JD	72,747	872,960	01/01/2019	12/01/2029
20772J-AC-6	CONNECTICUT ST			1	1.D FE	14,021,602	99.7630	13,292,410	13,324,000	13,537,178	0	(86,718)	0	0	5.090	4.348	AO	169,548	678,192	01/01/2019	10/01/2030
373384-NZ-5	GEORGIA ST			1	1.A FE	1,156,030	99.8190	1,112,980	1,115,000	1,124,466	0	(5,657)	0	0	4.503	3.455	MN	8,368	50,208	01/01/2019	11/01/2025
419791-YV-4	HAWAII ST			1	1.C FE	3,384,257	102.0990	3,062,977	3,000,000	3,142,504	0	(42,791)	0	0	5.480	3.831	FA	68,500	164,400	01/01/2019	02/01/2028
419791-YX-0	HAWAII ST			1	1.C FE	1,736,660	102.5230	1,558,357	1,520,000	1,629,270	0	(19,068)	0	0	5.530	3.954	FA	35,023	84,056	01/01/2019	02/01/2030
57582P-UE-8	MASSACHUSETTS STATE			1	1.B FE	18,583,972	99.4440	15,715,074	15,803,000	17,785,811	0	(142,838)	0	0	5.456	4.020	JJ	431,106	862,212	01/01/2019	12/01/2039
57582P-UT-5	MASSACHUSETTS STATE B			1	1.B FE	3,433,168	100.4180	3,163,182	3,150,000	3,272,208	0	(28,481)	0	0	4.910	3.831	MN	25,778	154,665	01/01/2019	05/01/2029
677521-HX-7	OHIO ST			1	1.A FE	8,617,048	99.7950	7,634,310	7,650,000	8,014,902	0	(106,157)	0	0	5.278	3.676	FA	168,236	403,767	01/01/2019	08/01/2030
70914P-MJ-8	PENNSYLVANIA ST			1	1.C FE	22,412,162	100.9710	20,446,670	20,250,000	21,154,281	0	(224,197)	0	0	5.450	4.124	FA	416,925	1,103,625	01/01/2019	02/15/2030
882722-KF-7	TEXAS STATE TRANS			1	1.A FE	22,926,504	99.9700	18,994,253	19,000,000	21,954,604	0	(172,320)	0	0	5.517	3.966	AO	262,058	1,048,230	01/01/2019	04/01/2039
882722-VN-8	TEXAS STATE TRANS			1	1.A FE	9,154,764	92.3850	7,779,755	8,421,000	8,964,768	0	(33,707)	0	0	4.681	4.010	AO	98,547	394,187	01/01/2019	04/01/2040
917542-QV-7	UTAH ST			1	1.A FE	208,111	99.6370	205,907	206,657	206,813	0	(128)	0	0	3.539	3.386	JJ	3,657	7,314	01/01/2019	07/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						131,732,079	XXX	116,178,294	115,289,657	125,320,853	0	(1,142,093)	0	0	XXX	XXX	XXX	1,879,631	6,300,366	XXX	XXX
125588-AA-7	GSA NATIONAL			1	1.A	22,788,412	91.5040	20,852,409	22,788,412	22,788,412	0	0	0	0	3.605	3.632	MON	47,922	821,522	09/26/2018	09/10/2035
12708@-AA-6	COLORADO SCHOOL				1.C YE	40,715,658	87.3690	35,572,782	40,715,658	40,715,658	0	0	0	0	4.410	4.450	MON	79,803	1,795,561	06/05/2019	07/15/2050
12795*-AA-2	DALLAS COUNTY				1.B	24,400,333	92.4570	24,183,999	26,157,072	24,663,189	0	211,218	0	0	2.487	4.463	MON	37,947	650,526	02/21/2021	03/10/2031
45886*-AA-2	GSA				1.E	9,448,081	89.6260	8,438,400	9,415,128	9,445,183	0	(1,257)	0	0	4.549	4.554	MON	19,035	428,294	08/18/2022	09/15/2042
48730P-AB-6	KEENAN DEV ASSOC				1.D FE	4,150,996	105.1380	3,789,423	3,604,239	3,809,134	0	(55,233)	0	0	8.000	4.832	JJ	132,956	288,339	01/01/2019	07/15/2028
64149#-AA-2	NEVADA SUPREME COURT			1	1.C YE	7,523,604	83.8930	6,311,761	7,523,604	7,523,604	0	0	0	0	3.930	3.962	MON	13,141	295,678	05/02/2017	03/31/2042
82817*-AA-9	GSA NOAA SSMC III			1	1.A	4,574,256	97.5490	4,462,129	4,574,256	4,574,256	0	0	0	0	3.810	3.840	MON	12,587	174,279	08/28/2013	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV			1	1.A	2,288,433	97.7540	2,237,033	2,288,433	2,288,433	0	0	0	0	3.890	3.922	MON	6,429	89,020	09/26/2018	01/05/2029
96928*-DC-8	GSA			1	1.C	5,100,268	99.2790	5,009,357	5,045,759	5,064,947	0	(2,649)	0	0	5.320	5.257	MON	11,930	268,434	05/28/2010	09/15/2031
0449999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						120,990,041	XXX	110,857,293	122,112,561	120,872,816	0	152,079	0	0	XXX	XXX	XXX	361,750	4,811,653	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						252,722,120	XXX	227,035,587	237,402,218	246,193,669	0	(990,014)	0	0	XXX	XXX	XXX	2,241,381	11,112,019	XXX	XXX
05914F-MN-7	BALTIMORE CNTY MD			1	1.A FE	1,508,273	86.0080	1,388,163	1,614,000	1,533,317	0	4,463	0	0	3.739	4.236	FA	25,145	60,347	01/01/2019	08/01/2042
249174-MQ-3	DENVER COLO CITY			1	1.B FE	11,369,918	100.8730	9,850,231	9,765,000	10,690,704	0	(102,128)	0	0	5.664	3.981	JD	46,091	553,090	01/01/2019	12/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64966H-MV-9	NEW YORK N Y			1	1.C FE	10,111,834	99.0980	9,101,203	9,184,000	9,583,576	0	(93,753)	0	0	5.206	3.981	AO	119,530	478,119	01/01/2019	10/01/2031
64966H-TX-8	NEW YORK N Y			1	1.C FE	6,029,095	102.2900	5,216,811	5,100,000	5,663,277	0	(65,342)	0	0	5.985	4.199	JD	25,436	305,235	01/01/2019	12/01/2036
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	2,046,519	99.1980	1,825,245	1,840,000	1,955,506	0	(10,608)	0	0	5.269	3.904	JJ	48,475	96,950	01/01/2019	07/01/2034
79771T-GE-1	SAN FRANCISCO CALI			1	1.E FE	4,544,727	100.9310	4,057,441	4,020,000	4,226,378	0	(26,681)	0	0	5.735	3.953	JD	10,247	230,547	01/01/2019	06/15/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						35,610,366	XXX	31,439,094	31,523,000	33,652,758	0	(294,049)	0	0	XXX	XXX	XXX	274,924	1,724,288	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						35,610,366	XXX	31,439,094	31,523,000	33,652,758	0	(294,049)	0	0	XXX	XXX	XXX	274,924	1,724,288	XXX	XXX
047870-SP-6	CITY OF ATLANTA			2	1.D FE	1,003,604	71.7940	717,940	1,000,000	1,002,214	0	(346)	0	0	2.913	2.871	MN	4,855	29,130	10/16/2020	11/01/2043
072024-ND-0	BAY AREA TOLL AUTH			1	1.C FE	15,611,270	105.6900	12,384,746	11,718,000	15,081,219	0	(94,516)	0	0	6.263	4.219	AO	183,475	733,898	01/01/2019	04/01/2049
196711-MA-0	COLORADO ST CTFS			1	1.D FE	4,578,174	107.9590	3,670,594	3,400,000	4,378,856	0	(35,648)	0	0	6.650	4.323	MS	66,574	226,100	01/01/2019	09/15/2045
231266-FD-4	CURATORS UN			1	1.B FE	4,343,294	102.6150	3,776,248	3,680,000	4,135,718	0	(25,370)	0	0	5.960	4.155	MN	36,555	219,328	01/01/2019	11/01/2039
231266-GC-5	CURATORS UN			1	1.B FE	4,879,691	100.8670	4,034,696	4,000,000	4,707,038	0	(30,842)	0	0	5.792	4.246	MN	38,613	231,680	01/01/2019	11/01/2041
235036-6Z-8	DALLAS FORT			2	1.E FE	26,215,117	77.4030	20,122,845	25,997,500	26,128,997	0	(20,509)	0	0	3.089	2.993	MN	133,844	803,063	08/26/2020	11/01/2040
235036-7A-2	DALLAS FORT				1.E FE	14,723,225	69.5700	10,018,080	14,400,000	14,690,719	0	(7,675)	0	0	2.919	2.808	MN	70,056	420,336	08/03/2020	11/01/2050
235241-LS-3	DALLAS TEX A			1	1.B FE	8,061,352	101.6160	6,483,131	6,380,000	7,722,911	0	(60,371)	0	0	5.999	4.150	JD	31,895	382,736	01/01/2019	12/01/2044
250336-EZ-3	DESCHUTES CO				1.F FE	2,900,000	79.1250	2,294,625	2,900,000	2,900,000	0	0	0	0	3.985	3.985	JJ	57,783	115,565	10/09/2020	01/01/2050
254845-JZ-4	DIST OF COLUMBIA			1	1.B FE	26,522,150	85.7380	21,605,885	25,200,000	26,513,661	0	(1,252)	0	0	4.814	4.570	AO	303,282	1,213,128	01/01/2019	10/01/2114
303891-WP-6	FAIRFAX CNTY VA WTR			1	1.A FE	7,505,136	94.9390	6,455,849	6,800,000	7,330,307	0	(31,164)	0	0	5.000	4.200	AO	85,000	340,000	01/01/2019	04/01/2040
31331Y-Z5-2	FEDERAL FARM				1.B FE	20,528,860	107.7040	21,540,830	20,000,000	20,340,407	0	(16,762)	0	0	5.625	5.445	JD	21,875	1,125,000	06/27/2008	06/24/2038
3133XG-AY-0	FEDERAL HOME LOAN				1.B FE	7,526,149	106.3660	6,435,115	6,050,000	7,111,871	0	(72,978)	0	0	5.500	3.625	JJ	153,435	332,750	01/01/2019	07/15/2036
31359Y-BF-3	FANNIE MAE INTEREST	@			1.B FE	3,041,800	86.3220	8,632,169	10,000,000	8,337,808	0	437,562	0	0	0.000	5.464	N/A	0	0	04/11/2006	05/15/2028
3136G4-U2-7	FANNIE MAE			2	1.B FE	14,294,280	71.6050	14,321,093	20,000,000	15,013,986	0	357,448	0	0	1.550	4.527	FA	109,361	310,000	12/08/2022	08/24/2035
353187-EV-5	FRANKLIN			2	1.C FE	2,320,000	63.5800	1,475,056	2,320,000	2,320,000	0	0	0	0	2.877	2.877	MN	11,124	66,746	10/15/2020	11/01/2050
362848-QS-5	GAINESVILLE			1	1.E FE	3,322,940	100.3110	2,858,873	2,850,000	3,182,262	0	(25,119)	0	0	5.655	4.250	AO	40,292	161,168	01/01/2019	10/01/2039
36829Q-AA-3	GOVERNMENT DEVELOPMENT				5.C	1,219	98.0000	1,838	1,875	1,257	13	0	0	0	7.500	12.250	FA	52	143	06/10/2021	08/20/2040
45188R-Z3-6	ILLINOIS			2	2.C FE	491,697	100.1200	640,766	640,000	491,697	0	0	0	0	6.300	11.532	MS	13,440	40,320	10/22/2018	03/01/2027
452227-FT-3	ILLINOIS ST			1	1.F FE	2,315,506	91.8910	2,247,666	2,446,000	2,365,855	0	9,034	0	0	4.080	4.613	JD	4,435	99,797	10/01/2018	06/15/2036
47770V-BQ-2	JOBS OHIO BEVERAGE			1	1.C FE	155,000	79.3940	123,061	155,000	155,000	0	0	0	0	2.833	2.833	JJ	2,196	4,391	01/24/2020	01/01/2038
47770V-BR-0	JOBS OHIO BEVERAGE			1	1.C FE	195,000	98.2920	191,670	195,000	195,000	0	0	0	0	4.433	4.433	JJ	4,322	8,644	01/19/2023	01/01/2033
478045-AA-5	JOHN SEVIER COMBINED			1	1.C FE	11,969,442	93.1610	10,722,807	11,509,964	11,862,198	0	(18,145)	0	0	4.626	4.246	JJ	245,519	532,451	10/01/2018	01/15/2042
57421C-AV-6	MARYLAND HEALTH			1	1.F FE	45,514,705	73.1280	32,907,600	45,000,000	45,421,108	0	(22,167)	0	0	3.052	2.974	JJ	686,700	1,373,400	07/28/2020	07/01/2040
57421C-AW-4	MARYLAND HEALTH				1.F FE	20,173,280	69.3690	13,873,800	20,000,000	20,156,421	0	(3,974)	0	0	3.197	3.152	JJ	319,700	639,400	07/21/2020	07/01/2050
57604P-5P-5	MASSACHUSETS			1	1.A FE	1,233,892	99.0650	1,134,299	1,145,000	1,194,020	0	(3,916)	0	0	5.192	4.139	FA	24,770	59,448	01/01/2019	08/01/2040
57604T-AC-0	MASSACHUSETT			1	1.A FE	9,299,639	101.3920	8,364,872	8,250,000	8,674,083	0	(111,278)	0	0	5.631	4.034	JD	38,713	464,558	01/01/2019	06/01/2030
57604T-AD-8	MASSACHUSETT			1	1.A FE	11,956,465	99.8660	9,931,711	9,945,000	11,394,102	0	(100,178)	0	0	5.731	4.096	JD	47,496	569,948	01/01/2019	06/01/2040
59164G-CX-8	METRO WASTEW			1	1.B FE	1,951,589	101.4250	1,724,226	1,700,000	1,775,411	0	(31,075)	0	0	5.775	3.730	AO	24,544	98,175	01/01/2019	04/01/2029
59259N-ZH-9	METRO TRANSN			1	1.C FE	11,117,964	116.8790	9,227,618	7,895,000	10,392,698	0	(129,730)	0	0	7.336	4.284	MN	74,006	579,177	01/01/2019	11/15/2039
59334P-DA-2	MIAMI-DADE C				1.C FE	5,013,786	98.4260	4,291,374	4,360,000	4,867,002	0	(26,454)	0	0	5.624	4.476	JJ	122,603	245,206	01/01/2019	07/01/2040
60636A-EE-9	MISSOURI ST			1	1.B FE	2,758,881	75.9130	2,277,390	3,000,000	2,790,648	0	5,657	0	0	3.685	4.170	FA	41,763	110,550	01/01/2019	02/15/2047
646139-W3-5	NEW JERSEY			1	1.E FE	6,633,743	114.5600	5,412,947	4,725,000	6,197,308	0	(78,275)	0	0	7.414	4.348	JJ	175,156	350,312	01/01/2019	01/01/2040
646139-X8-3	NEW JERSEY			1	1.E FE	2,859,694	111.6780	2,345,232	2,100,000	2,685,164	0	(31,307)	0	0	7.102	4.350	JJ	74,571	149,142	01/01/2019	01/01/2041
64972F-H2-5	NEW YORK CITY			1	1.B FE	6,785,811	98.8220	5,473,758	5,539,000	6,550,905	0	(41,993)	0	0	5.750	4.200	JD	14,155	318,493	01/01/2019	06/15/2041
64972F-K8-8	NEW YORK CITY			1	1.B FE	9,179,522	100.6720	7,349,035	7,300,000	8,841,139	0	(60,499)	0	0	5.952	4.208	JD	19,311	434,496	01/01/2019	06/15/2042
64990F-MV-3	NEW YORK STATE				1.B FE	5,687,730	98.7370	4,443,183	4,500,000	5,255,805	0	(87,816)	0	0	5.427	2.939	MS	71,908	244,215	10/10/2019	03/15/2039
66285W-A9-7	NORTH TEXAS			2	1.D FE	1,570,000	79.4880	1,247,962	1,570,000	1,570,000	0	0	0	0	3.029	3.029	JJ	23,778	47,555	10/02/2020	01/01/2040
66285W-B2-1	NORTH TEXAS			2	1.D FE	2,340,000	74.6140	1,745,968	2,340,000	2,340,000	0	0	0	0	3.079	3.079	JJ	36,024	72,049	10/02/2020	01/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
664845-DG-6	NORTHERN			1	1.C FE	4,144,559	100.9590	3,679,973	3,645,000	3,949,164	0	(25,626)	0	0	5.679	3.995	JD	17,250	207,000	01/01/2019	06/01/2035
664845-DQ-4	NORTHERN			1	1.F FE	1,287,465	110.4360	1,104,357	1,000,000	1,192,147	0	(17,203)	0	0	7.311	4.639	JD	6,093	73,110	01/01/2019	06/01/2040
67760H-NB-3	OHIO ST T			2	1.D FE	485,000	72.6570	352,385	485,000	485,000	0	0	0	0	3.216	3.214	FA	5,892	15,598	01/29/2020	02/15/2048
677632-G9-6	OHIO STATE UNI			1	1.B FE	1,984,060	79.7540	1,595,083	2,000,000	1,985,259	0	221	0	0	4.048	4.089	JD	6,747	80,960	01/01/2019	12/01/2056
677632-MV-0	OHIO STATE UNI			1	1.B FE	3,364,730	93.5590	2,700,103	2,886,000	3,266,602	0	(17,920)	0	0	4.910	3.774	JD	11,809	141,703	01/01/2019	06/01/2040
69314*-AA-4	PORT AUTH N Y & N J			1	1.D YE	34,508,690	91.4560	31,808,339	34,780,086	34,669,204	0	12,874	0	0	3.190	3.248	JUN	604,053	1,109,485	09/26/2018	06/15/2032
73358W-EK-6	PORT AUTH N Y & N J				1.D FE	8,791,069	92.7300	7,418,417	8,000,000	8,703,095	0	(15,690)	0	0	4.926	4.342	AO	98,520	394,080	01/01/2019	10/01/2051
73474T-AA-8	PORT OF MORROW			1	1.C FE	3,613,898	80.1640	3,206,544	4,000,000	3,680,024	0	11,836	0	0	3.675	4.326	MS	49,000	147,000	01/01/2019	09/01/2042
73474T-AD-2	PORT OF MORROW			1	1.C FE	9,026,220	97.8150	9,047,929	9,250,000	9,174,605	0	26,196	0	0	3.521	3.844	MS	108,564	325,693	01/01/2019	09/01/2027
759136-QP-2	REGIONAL TRANSN			1	1.C FE	4,876,503	101.2660	4,050,649	4,000,000	4,777,186	0	(17,857)	0	0	5.844	4.507	MN	38,960	233,760	01/01/2019	11/01/2050
769036-BT-0	RIVERSIDE CA			2	1.C FE	6,349,560	84.8490	5,090,940	6,000,000	6,204,744	0	(34,156)	0	0	3.857	3.166	JD	19,285	231,420	07/08/2020	06/01/2045
79575D-E6-3	SALT RIVER PROJ			1	1.B FE	6,151,511	92.3850	5,159,684	5,585,000	6,037,821	0	(20,339)	0	0	4.839	4.129	JJ	135,129	270,258	01/01/2019	01/01/2041
796253-T9-3	SAN ANTONIO TX			1	1.D FE	1,755,059	103.4240	1,447,933	1,400,000	1,658,531	0	(17,151)	0	0	5.985	3.987	FA	34,913	83,790	01/01/2019	02/01/2039
796253-U9-1	SAN ANTONIO TX			1	1.D FE	10,160,777	99.2850	8,250,554	8,310,000	9,683,667	0	(84,816)	0	0	5.718	4.005	FA	197,986	475,166	01/01/2019	02/01/2041
796253-Z2-1	SAN ANTONIO TX			1	1.D FE	3,472,879	92.1350	3,040,444	3,300,000	3,426,773	0	(8,215)	0	0	4.427	4.016	FA	60,871	146,091	01/01/2019	02/01/2042
79741T-AR-5	SAN DIEGO CNTY			1	1.B FE	15,465,819	103.3110	12,535,742	12,134,000	14,785,629	0	(121,348)	0	0	6.138	4.190	MN	124,131	744,785	01/01/2019	05/01/2049
880591-DZ-2	TENNESSEE VALLEY				1.B FE	39,130,346	101.5400	37,569,894	37,000,000	38,965,480	0	(29,201)	0	0	5.375	5.026	AO	497,188	1,988,750	01/01/2019	04/01/2056
880591-EB-4	TENNESSEE VALLEY				1.B FE	1,064,950	95.1230	876,084	921,000	1,046,436	0	(3,283)	0	0	4.875	3.967	JJ	20,703	44,899	10/01/2018	01/15/2048
880591-EH-1	TENNESSEE VALLEY				1.B FE	14,760,184	101.9610	12,534,005	12,293,000	14,218,000	0	(95,909)	0	0	5.250	3.845	MS	190,029	645,383	01/01/2019	09/15/2039
88283L-HU-3	TEXAS ST TRANSN			1	1.A FE	17,374,010	100.9420	15,545,037	15,400,000	16,251,048	0	(198,697)	0	0	5.178	3.651	AO	199,353	797,412	01/01/2019	04/01/2030
89602N-UN-2	TRIBOROUGH BRDG			1	1.D FE	3,294,379	98.9260	2,769,918	2,800,000	3,182,605	0	(19,954)	0	0	5.500	4.192	MN	19,678	154,000	01/01/2019	11/15/2039
914455-LE-8	UNIVERSITY MICH UNIV			1	1.A FE	6,220,506	95.6510	4,966,176	5,192,000	5,973,883	0	(44,437)	0	0	5.333	3.869	AO	69,222	276,889	01/01/2019	04/01/2041
914713-K6-8	UNIV OF NORTH CAROLINA			1	1.A FE	4,494,885	92.8980	4,180,415	4,500,000	4,496,710	0	285	0	0	3.847	3.856	JD	14,426	173,115	01/01/2019	12/01/2034
915115-3X-5	UNIVERSITY TEX PERM			1	1.A FE	7,014,732	97.2540	5,835,225	6,000,000	6,762,793	0	(45,116)	0	0	5.262	3.982	JJ	157,860	315,720	01/01/2019	07/01/2039
915115-7F-0	UNIVERSITY TEX PERM			1	1.A FE	2,905,863	81.0210	2,479,228	3,060,000	2,928,595	0	4,012	0	0	3.780	4.091	JJ	57,834	115,668	01/01/2019	07/01/2045
915137-5F-6	UNIVERSITY TEX			1	1.A FE	1,884,486	97.7910	1,619,424	1,656,000	1,823,437	0	(10,862)	0	0	5.134	4.049	FA	32,118	85,019	01/01/2019	08/15/2042
915137-5R-0	UNIVERSITY TEX			1	1.A FE	10,383,841	93.7170	8,903,124	9,500,000	10,180,628	0	(36,220)	0	0	4.794	4.107	FA	172,051	455,430	01/01/2019	08/15/2046
915217-SB-0	UNIVERSITY VA			1	1.A FE	4,500,587	92.2330	3,689,307	4,000,000	4,400,157	0	(17,893)	0	0	5.000	4.126	MS	66,667	200,000	01/01/2019	09/01/2040
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						555,048,175	XXX	473,963,471	520,109,425	549,984,018	0	(1,186,114)	0	0	XXX	XXX	XXX	6,429,513	23,084,682	XXX	XXX
01F032-41-9	FNCL 3.5 2/20	&..			1.B FE	2,615,895	94.5070	2,580,033	2,730,000	2,615,895	0	0	0	0	3.500	3.866	MON	3,981	0	12/11/2024	01/01/2055
01F042-41-8	FNCL 4.5 2/20	&..			1.B FE	1,220,045	97.8050	1,207,889	1,235,000	1,220,045	0	0	0	0	4.500	4.633	MON	2,316	0	12/11/2024	01/01/2055
21H052-61-1	GNMA2 30YR TBA REG C	&..			1.B FE	2,012,905	99.1730	1,993,383	2,010,000	2,012,905	0	0	0	0	5.500	5.530	MON	6,142	0	12/11/2024	01/01/2055
3128M4-Z4-8	FREDDIE MAC G03163			4	1.B FE	168,387	100.6870	172,523	171,345	168,478	0	91	0	0	5.500	5.972	MON	785	9,424	09/18/2007	08/01/2037
3128M7-GY-6	FREDDIE MAC G05315			4	1.B FE	54,572	100.3160	51,683	51,521	54,572	0	0	0	0	5.000	2.936	MON	215	2,576	06/09/2010	03/01/2035
3128M7-MV-5	FREDDIE MAC G05472			4	1.B FE	70,521	97.0800	67,868	69,909	70,521	0	0	0	0	4.500	4.203	MON	262	3,146	07/10/2009	06/01/2039
3128MF-S4-1	FG G16639			4	1.B FE	474,256	95.4750	438,211	458,981	471,008	0	(1,614)	0	0	3.000	1.947	MON	1,147	13,769	01/24/2020	09/01/2033
3128MJ-MB-3	FREDDIE MAC G08353			4	1.B FE	152,738	97.0790	147,127	151,554	152,738	0	0	0	0	4.500	4.307	MON	568	6,820	07/10/2009	07/01/2039
3128MM-NH-2	FREDDIE MAC G18391			4	1.B FE	14,413	99.3750	13,705	13,792	13,890	0	(76)	0	0	4.000	2.401	MON	46	552	06/17/2011	06/01/2026
3128PR-C3-1	FREDDIE MAC J11890			4	1.B FE	2,070	99.7560	1,979	1,983	1,983	0	(11)	0	0	4.000	2.503	MON	7	79	07/20/2010	03/01/2025
3128PX-FD-3	FREDDIE MAC J17364			4	1.B FE	78,746	98.6440	75,957	77,001	77,220	0	(157)	0	0	3.000	2.481	MON	193	2,310	11/28/2011	12/01/2026
312926-WU-8	FREDDIE MAC A80659			4	1.B FE	19,777	99.7150	20,896	20,955	19,777	0	0	0	0	5.000	7.243	MON	87	1,048	07/29/2008	02/01/2037
31292L-3W-3	FREDDIE MAC C04413			4	1.B FE	548,300	88.3450	464,229	525,474	545,304	0	(1,121)	0	0	3.000	2.339	MON	1,314	15,764	01/09/2013	11/01/2042
312939-YU-9	FREDDIE MAC A91623			4	1.B FE	96,482	97.0770	94,103	96,936	96,482	0	0	0	0	4.500	4.628	MON	364	4,362	04/06/2010	04/01/2040
312941-UZ-8	FREDDIE MAC A93300			4	1.B FE	107,984	99.7770	103,196	103,427	107,984	0	0	0	0	5.000	3.724	MON	431	5,171	04/05/2011	08/01/2040
312944-TX-9	FREDDIE MAC A95966			4	1.B FE	461,690	97.0760	437,995	451,186	460,317	0	(354)	0	0	4.500	4.093	MON	1,692	20,303	01/27/2011	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312946-KE-5	FREDDIE MAC A97493			4	1.B FE	419,213	97.0760	400,880	412,954	419,213	0	0	0	0	4.500	4.146	MON	1,549	18,583	03/29/2011	03/01/2041
3131Y0-MF-6	Freddie Mac Pool ZM5758			4	1.B FE	385,137	89.7480	323,845	360,837	385,137	0	0	0	0	3.500	2.287	MON	1,052	12,629	04/26/2021	03/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674			4	1.B FE	827,904	89.7440	714,416	796,061	827,904	0	0	0	0	3.500	2.071	MON	2,322	27,862	02/10/2020	12/01/2048
31329P-JW-4	FREDDIE MAC ZA5677			4	1.B FE	574,643	92.6920	494,765	533,776	574,643	0	0	0	0	4.000	1.756	MON	1,779	21,351	03/16/2021	09/01/2048
3132AC-GC-8	FR ZT0195			4	1.B FE	365,742	87.0010	300,676	345,600	365,742	0	0	0	0	3.000	1.452	MON	864	10,368	05/13/2020	09/01/2046
3132AC-M8-0	FR ZT0383				1.B FE	334,080	89.8890	282,138	313,874	334,080	0	0	0	0	3.500	1.891	MON	915	10,986	01/12/2021	03/01/2048
3132AE-KT-2	FR ZT2106			4	1.B FE	1,175,835	92.6830	1,041,621	1,123,857	1,175,835	0	0	0	0	4.000	1.690	MON	3,746	44,954	01/24/2020	03/01/2049
3132CW-ZP-2	FREDDIE MAC				1.B FE	253,806	96.1010	251,727	261,941	254,895	0	587	0	0	4.000	4.731	MON	873	10,478	10/14/2022	10/01/2037
3132D6-AQ-3	Freddie Mac				1.B FE	106,237	88.3410	104,062	117,796	107,462	0	833	0	0	2.000	4.179	MON	196	2,356	04/24/2023	08/01/2036
3132D6-CF-5	Freddie Mac FHLMC 15YR				1.B FE	583,253	94.5320	560,555	592,982	584,635	0	690	0	0	3.500	3.844	MON	1,730	20,754	07/18/2022	08/01/2037
3132D6-CU-2	Freddie Mac				1.B FE	564,953	94.5610	551,815	583,554	567,250	0	1,353	0	0	3.500	4.248	MON	1,702	20,424	12/19/2022	10/01/2037
3132D6-CY-4	Freddie Mac				1.B FE	263,622	93.0540	265,044	284,829	266,686	0	1,746	0	0	3.000	4.665	MON	712	8,545	11/14/2022	11/01/2037
3132DN-NA-7	FHLMC 30YR UMBS SUPER				1.B FE	357,500	88.5360	351,105	396,568	358,670	0	1,170	0	0	3.500	4.862	MON	1,157	13,451	02/09/2024	06/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER				1.B FE	251,357	94.2490	242,965	257,791	251,763	0	221	0	0	4.500	4.846	MON	967	11,601	05/15/2023	09/01/2052
3132DQ-N7-7	FHLMC 30YR UMBS SUPER FR				1.B FE	2,205,189	84.9740	2,133,431	2,510,689	2,205,189	0	0	0	0	3.000	4.525	MON	6,277	6,277	11/12/2024	12/01/2051
3132DV-3V-5	FREDDIE MAC POOL SD8012				1.B FE	992,817	92.6100	858,791	927,325	992,817	0	0	0	0	4.000	2.384	MON	3,091	37,093	06/09/2021	09/01/2049
3132DW-BR-3	FN SD8148			4	1.B FE	1,504,055	85.7140	1,229,257	1,434,140	1,504,055	0	0	0	0	3.000	2.227	MON	3,585	43,024	08/17/2021	05/01/2051
3132DW-DF-7	FN				1.B FE	596,889	89.0510	534,460	600,171	596,989	0	18	0	0	3.500	3.567	MON	1,751	21,006	03/28/2022	03/01/2052
3132DW-DJ-9	FN				1.B FE	1,194,011	81.7650	1,120,355	1,370,211	1,201,591	0	3,694	0	0	2.500	4.125	MON	2,855	34,255	03/17/2023	04/01/2052
3132DW-DK-6	FN				1.B FE	1,193,491	85.1480	1,045,811	1,228,227	1,195,659	0	586	0	0	3.000	3.327	MON	3,071	36,847	04/11/2022	04/01/2052
3132DW-EB-5	FN				1.B FE	489,559	94.2420	451,563	479,152	488,902	0	(181)	0	0	4.500	4.200	MON	1,797	21,562	05/26/2022	06/01/2052
3132DW-EJ-8	FN				1.B FE	577,665	91.5850	538,053	587,487	578,293	0	255	0	0	4.000	4.210	MON	1,958	23,499	08/22/2022	08/01/2052
3132DW-EK-5	FN				1.B FE	478,595	94.1220	447,664	475,623	478,311	0	(121)	0	0	4.500	4.417	MON	1,784	21,403	07/12/2022	08/01/2052
3132DW-ES-8	FN				1.B FE	249,507	94.2450	235,701	250,093	249,507	0	0	0	0	4.500	4.533	MON	938	11,254	08/29/2022	09/01/2052
3132DW-FP-3	FN				1.B FE	672,679	91.5840	666,637	727,897	676,465	0	1,672	0	0	4.000	4.993	MON	2,426	29,116	11/09/2022	12/01/2052
3132DW-JS-3	FN				1.B FE	827,519	100.5040	850,252	845,992	829,500	0	1,793	0	0	6.000	6.597	MON	4,230	50,760	10/12/2023	11/01/2053
3132DW-LQ-4	FN				1.B FE	3,871,077	91.4730	3,881,192	4,243,002	3,873,900	0	2,823	0	0	4.000	5.215	MON	14,143	84,860	06/11/2024	06/01/2054
3132DW-MK-6	FN				1.B FE	13,494,981	98.7160	13,400,499	13,574,786	13,495,106	0	125	0	0	5.500	5.607	MON	62,218	62,218	11/12/2024	09/01/2054
3132DW-MX-8	FHLMC 30YR UMBS SUPER				1.B FE	8,750,537	96.5490	8,703,898	9,015,000	8,750,918	0	381	0	0	5.000	5.287	MON	37,563	0	12/12/2024	11/01/2054
3132GD-M8-2	FREDDIE MAC Q00383			4	1.B FE	1,013,376	96.9210	940,655	970,536	1,013,376	0	0	0	0	4.500	3.551	MON	3,640	43,674	06/06/2011	04/01/2041
31335B-2M-7	FREDDIE MAC G61680			4	1.B FE	1,250,608	86.8590	1,049,854	1,208,682	1,250,608	0	0	0	0	3.000	2.119	MON	3,022	36,261	02/03/2020	04/01/2047
3133A0-EE-0	FR QA5533			4	1.B FE	408,467	89.7420	353,369	393,762	408,467	0	0	0	0	3.500	2.458	MON	1,148	13,782	01/27/2020	12/01/2049
3133AP-VS-5	FR QC5125			4	1.B FE	1,259,763	78.3370	975,541	1,245,315	1,258,540	0	(193)	0	0	2.000	1.865	MON	2,076	24,906	08/26/2021	08/01/2051
3133AR-SC-0	FHLMC 6815			4	1.B FE	1,058,950	78.3370	831,696	1,061,688	1,059,041	0	46	0	0	2.000	2.022	MON	1,769	21,234	10/12/2021	09/01/2051
3133AR-VS-1	FHLMC BU1118			4	1.B FE	1,648,774	78.1200	1,292,062	1,653,943	1,649,116	0	74	0	0	2.000	2.027	MON	2,757	33,079	10/20/2021	09/01/2051
3133AU-TC-2	FHLMC QC9547			4	1.B FE	1,855,405	82.7130	1,497,907	1,810,980	1,853,609	0	(663)	0	0	2.500	2.155	MON	3,773	45,274	10/25/2021	10/01/2051
3133AX-TV-4	FR QD1464 1464			4	1.B FE	758,783	82.5800	609,647	738,250	758,783	0	0	0	0	2.500	2.093	MON	1,538	18,456	11/10/2021	11/01/2051
3133B0-YQ-0	FHLMC 30YR UMBS				1.B FE	1,384,180	78.0300	1,312,660	1,682,254	1,403,689	0	11,003	0	0	2.000	4.282	MON	2,804	33,645	04/18/2023	12/01/2051
3133B3-CE-5	FHLMC 30YR UMBS				1.B FE	924,510	78.8060	756,583	960,062	927,283	0	848	0	0	2.000	2.399	MON	1,600	19,201	03/04/2022	01/01/2052
3133BH-A2-2	FHLMC 30YR UMBS				1.B FE	3,825,821	94.1430	4,043,355	4,294,905	3,843,898	0	17,146	0	0	4.500	6.173	MON	16,106	193,271	11/09/2023	08/01/2052
3133GG-2J-1	FHLMC 15YR UMBS				1.B FE	1,660,800	88.3280	1,633,058	1,848,864	1,682,111	0	13,320	0	0	2.000	4.130	MON	3,081	36,977	04/13/2023	03/01/2037
3133KK-D4-8	FN RA3723			4	1.B FE	1,169,720	78.8840	911,334	1,155,279	1,169,166	0	(395)	0	0	2.000	1.840	MON	1,925	23,106	08/25/2021	10/01/2050
3133KL-RF-6	FN RA4986				1.B FE	1,235,520	78.6610	966,141	1,228,227	1,235,105	0	(288)	0	0	2.000	1.919	MON	2,047	24,565	04/13/2021	04/01/2051
3133KN-HD-8	FHLMC 30YR UMBS				1.B FE	562,125	81.7870	476,883	583,080	563,840	0	344	0	0	2.500	2.913	MON	1,215	14,577	03/14/2022	02/01/2052
3133KN-KS-1	FHLMC 30YR UMBS				1.B FE	570,281	85.1480	518,475	608,909	572,840	0	1,158	0	0	3.000	3.814	MON	1,522	18,267	08/25/2022	01/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133KP-P3-6	FHLMC 30YR UMBS				1.B FE	789,927	94.2530	738,645	783,682	789,173	0	(352)	0	0	4.500	4.399	MON	2,939	35,266	08/18/2022	08/01/2052
3133KP-WS-3	FHLMC 30YR UMBS				1.B FE	710,871	91.6230	682,236	744,611	713,983	0	1,254	0	0	4.000	4.586	MON	2,482	29,784	12/19/2022	08/01/2052
3133KQ-T6-3	FHLMC 30YR UMBS				1.B FE	600,864	99.1500	628,251	633,635	602,328	0	1,118	0	0	5.500	6.414	MON	2,904	34,850	10/30/2023	05/01/2053
31346Y-5R-0	FR QA5356		4		1.B FE	1,635,931	86.3260	1,334,558	1,545,952	1,635,931	0	0	0	0	3.000	1.960	MON	3,865	46,378	04/15/2020	12/01/2049
3137BD-4R-4	FHR 4380 ZG				1.A	1,107,435	72.4040	825,352	1,139,920	1,108,368	0	933	0	0	3.000	3.280	MON	2,850	34,198	01/28/2022	04/15/2053
3137FQ-5B-5	FHR 4935 KP				1.A	1,446,224	86.6580	1,232,044	1,421,732	1,446,179	0	(45)	0	0	2.500	2.194	MON	2,962	35,543	01/28/2022	12/25/2049
3138WG-R9-7	FANNIE MAE AS6811		4		1.B FE	1,154,362	87.0880	971,903	1,115,999	1,154,362	0	0	0	0	3.000	1.944	MON	2,790	33,480	01/31/2020	03/01/2046
31395X-WR-2	FREDDIE MAC REMICS 3019		4		1.B FE	1,371,775	100.4270	1,446,896	1,440,740	1,418,753	0	1,494	0	0	5.000	5.489	MON	6,003	72,037	07/29/2005	03/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037		4		1.B FE	229,149	100.5840	246,388	244,956	239,351	0	385	0	0	5.000	5.705	MON	1,021	12,248	10/14/2005	09/15/2035
31400Q-TN-3	FANNIE MAE POOL 694557		4		1.B FE	23,245	100.6470	22,954	22,806	23,114	0	(36)	0	0	5.500	4.936	MON	105	1,254	04/10/2003	04/01/2033
31402C-4H-2	FANNIE MAE POOL 725424		4		1.B FE	116,301	100.8700	108,702	107,764	116,301	0	0	0	0	5.500	2.647	MON	494	5,927	07/06/2010	04/01/2034
31402G-UP-6	FANNIE MAE POOL 728790		4		1.B FE	47,455	100.4670	46,863	46,646	47,122	0	(71)	0	0	5.500	5.041	MON	214	2,565	01/12/2004	08/01/2033
31407N-QM-8	FANNIE MAE POOL 835760		4		1.B FE	38,258	96.5880	39,828	41,235	38,595	0	173	0	0	4.500	6.464	MON	155	1,856	01/26/2007	09/01/2035
3140GS-RX-2	FN BH4101				1.B FE	745,614	89.7510	631,039	703,098	745,614	0	0	0	0	3.500	2.388	MON	2,051	24,608	06/04/2021	10/01/2047
3140HJ-HS-3	FANNIE MAE BK4740		4		1.B FE	1,035,715	92.7330	912,012	983,479	1,035,715	0	0	0	0	4.000	1.880	MON	3,278	39,339	02/06/2020	08/01/2048
3140K4-SS-0	FN BO8628		4		1.B FE	203,075	85.9340	165,756	192,889	203,075	0	0	0	0	3.000	1.997	MON	482	5,787	02/19/2021	02/01/2050
3140K4-UB-4	FN BO8677		4		1.B FE	168,911	86.2430	137,469	159,397	168,911	0	0	0	0	3.000	1.910	MON	398	4,782	04/17/2020	03/01/2050
3140KA-BJ-4	FN BP2740		4		1.B FE	1,125,246	82.5380	891,963	1,080,669	1,125,246	0	0	0	0	2.500	1.886	MON	2,251	27,017	05/01/2020	05/01/2050
3140KA-DP-8	FN BP2809		4		1.B FE	823,622	82.4600	651,765	790,400	823,622	0	0	0	0	2.500	1.891	MON	1,647	19,760	07/06/2020	05/01/2050
3140KK-KY-9	FN BO0310		4		1.B FE	816,098	89.0300	697,632	783,591	811,567	0	(3,623)	0	0	2.000	1.046	MON	1,306	15,672	09/15/2020	07/01/2035
3140KV-GN-4	FN BO9204				1.B FE	169,566	78.9050	129,004	163,492	169,170	0	(122)	0	0	2.000	1.536	MON	272	3,270	12/18/2020	01/01/2051
3140KY-CT-9	FANNIE MAE BR0981		4		1.B FE	300,300	82.4030	239,215	290,298	300,071	0	(225)	0	0	2.500	2.059	MON	605	7,258	05/13/2021	05/01/2051
3140L6-UX-0	FN BR7797				1.B FE	691,420	82.3650	550,645	668,544	690,805	0	(360)	0	0	2.500	2.093	MON	1,393	16,714	06/24/2021	04/01/2051
3140LN-HS-9	FN				1.B FE	923,741	78.2530	756,174	966,319	927,001	0	1,222	0	0	2.000	2.488	MON	1,611	19,326	03/02/2022	09/01/2051
3140LN-PA-9	FN BT0416				1.B FE	1,036,215	78.3610	805,690	1,028,182	1,035,328	0	(298)	0	0	2.000	1.910	MON	1,714	20,564	06/23/2021	06/01/2051
3140LN-RM-1	FN BT0491		4		1.B FE	1,461,840	78.2670	1,123,948	1,436,036	1,459,025	0	(834)	0	0	2.000	1.805	MON	2,393	28,721	07/28/2021	07/01/2051
3140M8-3M-9	FNMA 30YR UMBS				1.B FE	536,459	77.8950	482,393	619,289	540,973	0	1,194	0	0	2.000	3.649	MON	1,032	12,386	08/24/2022	12/01/2051
3140M9-X7-7	FN BU7901				1.B FE	783,677	82.3330	631,990	767,605	782,694	0	(272)	0	0	2.500	2.223	MON	1,599	19,190	12/21/2021	01/01/2052
3140MW-XQ-4	FNMA 30YR UMBS				1.B FE	693,037	96.7660	669,579	691,956	692,799	0	(129)	0	0	5.000	4.983	MON	2,883	34,598	01/06/2023	11/01/2052
3140N3-AS-8	FNMA 30YR UMBS				1.B FE	408,800	96.8660	394,877	407,653	408,758	0	41	0	0	5.000	4.950	MON	1,699	20,383	01/23/2023	10/01/2052
3140QB-Q6-8	FN CA4076				1.B FE	353,149	89.7430	300,138	334,441	353,149	0	0	0	0	3.500	2.284	MON	975	11,705	06/16/2021	08/01/2049
3140QE-ZQ-8	FN CA7050				1.A FE	489,818	85.6270	411,443	480,509	489,818	0	0	0	0	3.000	2.683	MON	1,201	14,415	01/28/2022	09/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		4		1.B FE	1,664,711	78.8900	1,300,081	1,647,974	1,664,577	0	(134)	0	0	2.000	1.863	MON	2,747	32,960	06/02/2021	10/01/2050
3140QG-MJ-3	FN CA8460				1.B FE	1,487,386	82.3680	1,184,957	1,438,608	1,487,386	0	0	0	0	2.500	2.004	MON	2,997	35,965	06/28/2021	01/01/2051
3140QK-LF-3	FR CB0325		4		1.B FE	1,569,999	78.4090	1,214,701	1,549,182	1,567,832	0	(640)	0	0	2.000	1.850	MON	2,582	30,984	09/03/2021	04/01/2051
3140QL-YW-0	FANNIE MAE CB1624		4		1.B FE	864,876	82.4230	684,767	830,800	861,929	0	(939)	0	0	2.500	2.012	MON	1,731	20,770	09/10/2021	09/01/2051
3140QN-QB-1	FNMA 30YR UMBS				1.B FE	919,515	78.8010	770,707	978,045	925,888	0	2,202	0	0	2.000	2.728	MON	1,630	19,561	03/18/2022	03/01/2052
3140QQ-QM-0	FNMA 30YR UMBS				1.B FE	534,850	94.2130	525,576	557,861	536,162	0	662	0	0	4.500	5.079	MON	2,092	25,104	03/07/2023	10/01/2052
3140QS-3Q-2	FNMA 30YR UMBS				1.B FE	314,186	99.2130	327,526	330,125	315,235	0	860	0	0	5.500	6.397	MON	1,513	18,157	10/31/2023	09/01/2053
3140QS-FW-6	FNMA 30YR UMBS				1.B FE	1,246,587	98.8590	1,276,026	1,290,755	1,249,237	0	2,037	0	0	5.500	6.076	MON	5,916	70,991	09/28/2023	06/01/2053
3140X4-EZ-5	FANNIE MAE FM1051		4		1.B FE	616,915	95.3210	550,384	577,399	616,915	0	0	0	0	4.500	1.746	MON	2,165	25,983	01/27/2020	05/01/2049
3140X4-RK-4	FANNIE MAE FM1389		4		1.B FE	553,441	95.1220	498,668	524,239	553,441	0	0	0	0	4.500	2.036	MON	1,966	23,591	02/10/2020	06/01/2049
3140X5-KH-5	FANNIE MAE		4		1.B FE	1,890,318	86.3370	1,597,710	1,850,560	1,890,318	0	0	0	0	3.000	2.385	MON	4,626	55,517	01/22/2020	01/01/2050
3140X7-B9-9	FN				1.B FE	935,864	92.6140	832,153	898,519	935,864	0	0	0	0	4.000	3.275	MON	2,995	35,941	03/10/2022	03/01/2050
3140X8-L5-4	FN FM4847		4		1.B FE	1,118,412	79.0690	878,284	1,110,776	1,118,189	0	(224)	0	0	2.000	1.909	MON	1,851	22,215	05/13/2021	11/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X8-MU-8	FN				1.B FE	1,318,117	77.9000	1,378,843	1,770,027	1,334,392	0	12,352	0	0	2.000	5.331	MON	2,950	35,400	10/12/2023	11/01/2050
3140X9-KK-0	FN FM5697			4	1.B FE	456,545	89.0280	393,300	441,773	455,647	0	(898)	0	0	2.000	1.160	MON	736	8,835	04/22/2021	01/01/2036
3140XF-4R-9	FNMA 30YR UMBS SUPER				1.B FE	2,276,435	85.0030	2,203,112	2,591,805	2,276,435	0	0	0	0	3.000	4.489	MON	6,480	6,480	11/12/2024	03/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER				1.B FE	215,002	81.5260	210,560	258,273	218,167	0	1,510	0	0	2.500	4.390	MON	538	6,457	11/09/2022	02/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER				1.B FE	239,489	77.9940	219,749	281,751	242,588	0	1,047	0	0	2.000	3.800	MON	470	5,635	09/12/2022	04/01/2052
3140XJ-UB-7	FNMA 15YR UMBS SUPER				1.B FE	851,919	96.0510	839,661	874,183	852,681	0	762	0	0	4.000	4.667	MON	2,914	29,140	01/18/2024	12/01/2037
3140XK-W7-1	FNMA 30YR UMBS SUPER				1.B FE	610,920	79.1380	607,421	767,547	618,720	0	4,964	0	0	2.000	5.192	MON	1,279	15,351	09/12/2023	10/01/2051
3140XN-Z3-1	FNMA 30YR UMBS SUPER				1.B FE	424,818	85.0030	409,403	481,636	425,401	0	583	0	0	3.000	4.428	MON	1,204	12,041	02/09/2024	04/01/2052
31411W-VB-0	FANNIE MAE POOL 916910			4	1.B FE	44,174	101.1770	46,173	45,636	44,270	0	86	0	0	5.500	6.353	MON	209	2,510	08/16/2007	05/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962			4	1.B FE	7,195	100.5330	7,266	7,227	7,227	0	0	0	0	6.041	5.189	MON	36	425	08/20/2007	08/01/2037
31416R-NM-1	FANNIE MAE POOL AA7595			4	1.B FE	221,922	96.0980	203,046	211,291	221,857	0	(65)	0	0	4.500	3.370	MON	792	9,508	09/16/2010	07/01/2039
31417D-TE-3	FANNIE MAE POOL AB6848			4	1.B FE	250,264	88.2260	213,718	242,240	249,207	0	(403)	0	0	3.000	2.451	MON	606	7,267	01/30/2013	11/01/2042
31418C-4W-1	FN 3536			4	1.B FE	895,126	92.6710	778,552	840,124	895,126	0	0	0	0	4.000	2.868	MON	2,800	33,605	12/09/2021	12/01/2048
31418D-2S-0	FANNIE MAE POOL				1.B FE	475,538	90.8330	453,708	499,499	478,970	0	1,600	0	0	2.500	3.498	MON	1,041	12,487	08/29/2022	07/01/2036
31418D-SH-6	FANNIE MAE POOL MA4119				1.B FE	1,624,976	78.3960	1,264,822	1,613,380	1,624,877	0	(99)	0	0	2.000	1.904	MON	2,689	32,268	06/25/2021	09/01/2050
31418D-TN-2	FANNIE MAE POOL MA4156				1.B FE	973,431	90.8380	846,546	931,931	973,431	0	0	0	0	2.500	1.120	MON	1,942	23,298	06/16/2021	10/01/2035
31418E-AM-2	FNMA 15YR UMBS				1.B FE	421,153	78.0510	398,439	510,489	425,668	0	2,509	0	0	2.000	4.252	MON	851	10,601	04/20/2023	01/01/2052
31418E-AT-7	FNMA 15YR UMBS				1.B FE	487,828	90.8900	437,710	481,583	486,805	0	(546)	0	0	2.500	2.217	MON	1,003	12,040	03/03/2022	01/01/2037
31418E-CU-2	FNMA 15YR UMBS				1.B FE	668,437	88.3280	657,847	744,777	676,798	0	5,346	0	0	2.000	4.161	MON	1,241	15,801	04/20/2023	04/01/2037
31418E-FG-0	FNMA 15YR UMBS				1.B FE	354,968	93.0550	337,811	363,023	356,073	0	536	0	0	3.000	3.444	MON	908	10,891	07/11/2022	07/01/2037
31418E-HK-9	FNMA 15YR UMBS				1.B FE	514,805	94.2450	489,116	518,982	514,961	0	60	0	0	4.500	4.611	MON	1,946	23,354	09/12/2022	09/01/2052
31418E-JF-8	FNMA 15YR UMBS				1.B FE	376,472	96.8310	368,108	380,155	376,518	0	16	0	0	5.000	5.149	MON	1,584	22,748	03/14/2023	09/01/2052
31418E-MT-4	FNMA 15YR UMBS				1.B FE	944,691	98.7500	954,357	966,436	945,425	0	524	0	0	5.500	5.902	MON	4,430	53,154	09/22/2023	01/01/2053
31418E-PB-0	FNMA 15YR UMBS				1.B FE	1,288,511	94.2200	1,240,589	1,316,697	1,289,893	0	643	0	0	4.500	4.791	MON	4,938	62,947	04/11/2023	02/01/2053
31418E-RQ-5	FNMA 15YR UMBS				1.B FE	206,958	96.0130	211,548	220,333	208,025	0	844	0	0	4.000	5.606	MON	734	8,211	10/02/2023	04/01/2038
31418E-U7-3	FNMA 15YR UMBS				1.B FE	1,325,041	94.1790	1,376,061	1,461,106	1,331,724	0	5,359	0	0	4.500	5.852	MON	5,479	65,750	10/10/2023	08/01/2053
31418F-AV-9	FNMA 30YR UMBS				1.B FE	4,906,933	96.5520	4,900,073	5,075,044	4,911,204	0	4,271	0	0	5.000	5.483	MON	21,146	126,876	06/11/2024	07/01/2054
31418F-EX-1	FNMA 30YR UMBS				1.B FE	3,496,831	88.5010	3,429,051	3,874,604	3,500,722	0	3,891	0	0	3.500	4.767	MON	11,301	11,301	11/12/2024	12/01/2054
31418N-ES-5	FANNIE MAE POOL AD1044			4	1.B FE	3,389,421	96.9490	3,283,702	3,387,039	3,387,126	0	(538)	0	0	4.500	4.472	MON	12,701	152,417	04/15/2010	02/01/2040
31419A-4N-4	FANNIE MAE POOL AE0828			4	1.B FE	288,562	91.2500	254,717	279,141	288,562	0	0	0	0	3.500	2.738	MON	814	9,770	09/23/2011	02/01/2041
35564K-KY-4	FREDDIE MAC				2.A FE	5,845,321	100.7950	5,846,125	5,800,000	5,845,019	0	(302)	0	0	6.048	6.747	MON	5,847	95,653	10/22/2024	10/25/2041
31419F-FW-1	FANNIE MAE POOL AE4680			4	1.B FE	135,819	94.3490	123,512	130,910	135,752	0	(67)	0	0	4.000	3.211	MON	436	5,236	10/20/2010	11/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						143,540,499	XXX	132,956,713	147,057,025	143,748,853	0	106,059	0	0	XXX	XXX	XXX	431,254	3,439,192	XXX	XXX
30293A-AN-0	FREMF 2015-K47 B			4	1.A	5,911,979	99.4230	6,003,634	6,038,500	6,017,637	0	12,476	0	0	3.585	3.928	MON	18,040	220,267	10/20/2016	06/25/2048
302973-AG-7	FREMF 2019-K92 B			4	1.A	5,661,088	94.7560	5,243,772	5,534,000	5,587,786	0	(13,448)	0	0	4.198	3.977	MON	19,358	236,272	05/21/2019	05/25/2052
30297M-AS-9	FREMF 2018-K733			4	1.A	4,834,705	99.0260	4,951,316	5,000,000	4,969,943	0	21,369	0	0	4.072	4.706	MON	16,965	207,073	11/01/2018	09/25/2025
30297R-AE-9	FREMF 2018-K84 B			4	1.A	5,963,717	95.5590	5,729,726	5,996,000	5,979,011	0	2,797	0	0	4.187	4.313	MON	20,920	254,846	06/27/2019	10/25/2028
30298P-AS-1	FREMF 2019-K97 B			4	1.D	8,414,784	91.9080	7,352,646	8,000,000	8,203,829	0	(45,109)	0	0	3.767	3.179	MON	25,115	306,550	09/10/2019	09/25/2051
30308Q-AS-7	FREMF 2019-K90 B			4	1.A	12,922,613	95.9560	11,994,469	12,500,000	12,683,800	0	(38,192)	0	0	4.318	3.964	MON	44,975	548,872	04/02/2019	02/25/2052
30311M-AS-1	FREMF 2019-K95 B			4	1.A	5,387,343	92.6710	5,015,349	5,412,000	5,388,580	0	1,655	0	0	3.923	4.044	MON	17,691	215,881	03/17/2020	08/25/2052
30312D-AG-6	FREMF 2019-K98 B			4	1.B	5,803,578	91.6310	5,039,678	5,500,000	5,648,984	0	(32,328)	0	0	3.737	3.118	MON	17,130	208,996	10/02/2019	10/25/2052
30313F-AS-4	FREMF 2019-K93 B			4	1.A	18,588,798	94.8000	17,064,050	18,000,000	18,254,916	0	(64,905)	0	0	4.116	3.775	MON	61,740	753,567	06/13/2019	05/25/2052
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						73,488,605	XXX	68,394,640	71,980,500	72,734,486	0	(155,685)	0	0	XXX	XXX	XXX	241,934	2,952,324	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0909999999. Total - U.S. Special Revenues Bonds						772,077,279	XXX	675,314,824	739,146,950	766,467,357	0	(1,235,740)	0	0	XXX	XXX	XXX	7,102,701	29,476,198	XXX	XXX
00108W-AK-6	AEP TEXAS			1	2.A FE	6,446,433	67.3900	4,184,892	6,210,000	6,428,984	0	(5,602)	0	0	3.450	3.243	JJ	98,791	214,245	09/29/2021	01/15/2050
00108W-AM-2	AEP TEXAS			2	2.A FE	9,959,700	85.6220	8,562,240	10,000,000	9,976,776	0	3,938	0	0	2.100	2.145	JJ	105,000	210,000	06/29/2020	07/01/2030
0010EQ-A@-5	AEP TEXAS NORTH				2.A	18,726,337	107.0830	16,062,515	15,000,000	17,878,908	0	(152,699)	0	0	6.760	4.786	AO	253,500	1,014,000	10/01/2018	04/01/2038
0010EQ-B#-2	AEP TEXAS NORTH			1	2.A YE	11,000,000	99.2530	10,917,788	11,000,000	11,000,000	0	0	0	0	3.750	3.750	MS	104,271	412,500	07/16/2015	09/30/2025
0010EQ-C*-5	AEP TEXAS NORTH				2.A	13,523,337	91.1550	11,850,183	13,000,000	13,376,620	0	(26,316)	0	0	4.710	4.374	JD	27,213	612,300	10/01/2018	12/15/2035
00115A-AN-9	AEP TRANSMISSION			1	1.F FE	7,969,120	59.8550	4,788,412	8,000,000	7,971,388	0	715	0	0	2.750	2.769	FA	83,111	220,000	08/02/2021	08/15/2051
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,116,591	101.1890	1,011,891	1,000,000	1,095,139	0	(3,918)	0	0	5.875	4.993	MS	17,299	58,750	10/22/2018	03/15/2041
00122@-AA-9	AES SOUTHLAND			1	2.B PL	45,000,000	92.1610	41,472,594	45,000,000	45,000,000	0	0	0	0	4.500	4.525	FMAN	174,375	2,025,000	09/26/2018	02/29/2040
00206R-BH-4	AT&T			1	2.B FE	1,977,449	83.2010	3,546,039	4,262,000	2,267,679	0	39,005	0	0	4.300	9.931	JD	8,145	183,266	12/17/2012	12/15/2042
00206R-DR-0	AT&T			1	2.B FE	1,398,945	97.7300	1,465,957	1,500,000	1,409,469	0	4,924	0	0	5.250	5.952	MS	26,250	78,750	10/13/2022	03/01/2037
00206R-GQ-9	AT&T			1	2.B FE	3,378,840	96.8470	2,905,424	3,000,000	3,240,969	0	(45,902)	0	0	4.300	2.537	FA	48,733	129,000	11/29/2021	02/15/2030
00206R-GU-0	AT&T			1	2.B FE	1,168,976	119.0520	994,080	835,000	1,083,194	0	(31,072)	0	0	8.750	3.794	MN	9,336	73,063	02/22/2022	11/15/2031
00206R-HK-1	AT&T			1	2.B FE	971,415	92.5630	768,273	830,000	942,427	0	(6,279)	0	0	4.850	3.587	MS	13,418	40,255	01/16/2020	03/01/2039
00206R-KA-9	AT&T			1	2.B FE	236,958	70.6230	211,868	300,000	238,983	0	1,085	0	0	3.650	5.053	JD	913	10,950	02/02/2023	06/01/2051
00206R-KD-3	AT&T			2	2.B FE	5,497,360	71.9100	3,955,026	5,500,000	5,497,644	0	92	0	0	3.100	3.103	FA	71,042	170,500	07/27/2020	02/01/2043
00206R-KE-1	AT&T			2	2.B FE	5,496,810	66.2440	3,643,433	5,500,000	5,496,970	0	66	0	0	3.300	3.303	FA	75,625	181,500	07/27/2020	02/01/2052
00206R-KH-4	AT&T			2	2.B FE	5,490,045	82.6630	4,546,480	5,500,000	5,493,510	0	829	0	0	2.250	2.268	FA	51,563	123,750	07/27/2020	02/01/2032
00206R-LJ-9	AT&T			1	2.B FE	4,495,720	67.2590	2,877,843	4,278,778	4,545,408	0	(5,158)	0	0	3.550	3.225	MS	44,725	151,870	09/18/2020	09/15/2055
00206R-LV-2	AT&T			1	2.B FE	1,970,365	66.4860	1,087,047	1,635,000	1,948,066	0	(5,428)	0	0	3.650	2.779	MS	17,572	59,678	09/18/2020	09/15/2059
00206R-ML-3	AT&T			1	2.B FE	1,879,855	96.4000	1,815,221	1,883,000	1,882,183	0	636	0	0	1.700	1.735	MS	8,536	32,011	03/19/2021	03/25/2026
00206R-MM-1	AT&T			1	2.B FE	14,377,988	80.5530	13,052,867	16,204,000	14,891,995	0	122,473	0	0	2.550	3.620	JD	34,434	413,202	12/07/2020	12/01/2033
00206R-MT-6	AT&T			1	2.B FE	6,976,970	100.4000	7,028,029	7,000,000	6,978,592	0	1,732	0	0	5.400	5.442	FA	142,800	378,000	05/30/2023	02/15/2034
00229*-AA-3	AP TUNDRA				1.F PL	219,077,246	76.3990	167,373,699	219,077,246	219,077,246	0	0	0	0	4.750	0.000	FA	3,931,219	10,406,169	02/01/2021	02/15/2042
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	29,268,057	98.8050	29,100,034	29,452,000	29,407,656	0	21,550	0	0	3.750	3.831	MN	95,105	1,104,450	10/22/2018	11/30/2026
002824-BH-2	ABBOTT LABORATORIES			2	1.D FE	5,682,311	93.4740	3,598,766	3,850,000	5,460,959	0	(57,020)	0	0	4.900	2.392	MN	16,245	188,650	12/23/2020	11/30/2046
00287Y-AM-1	ABBVIE			1	1.G FE	7,230,242	86.7060	6,259,286	7,219,000	7,228,050	0	(350)	0	0	4.400	4.389	MN	48,528	317,636	10/22/2018	11/06/2042
00287Y-BX-6	ABBVIE			1	1.G FE	2,816,416	92.8150	2,970,088	3,200,000	2,922,687	0	48,579	0	0	3.200	5.231	MN	11,378	102,400	09/26/2022	11/21/2029
00287Y-CB-3	ABBVIE			1	1.G FE	13,829,480	81.3040	9,756,517	12,000,000	13,845,774	0	(48,494)	0	0	4.250	3.324	MN	56,667	510,000	06/03/2020	11/21/2049
00287Y-CY-3	ABBVIE			1	1.G FE	5,021,050	94.0230	4,701,143	5,000,000	5,017,598	0	(1,442)	0	0	4.550	4.504	MS	66,986	227,500	07/26/2022	03/15/2035
00287Y-DB-2	ABBVIE			2	1.G FE	7,413,180	89.4360	5,366,182	6,000,000	7,175,708	0	(41,428)	0	0	4.750	3.380	MS	83,917	285,000	06/23/2020	03/15/2045
00440E-AQ-0	CHUBB INA HOLDINGS			1	1.F FE	4,987,621	83.6200	4,180,984	5,000,000	4,989,592	0	367	0	0	4.150	4.166	MS	62,250	207,500	10/22/2018	03/13/2043
00440E-AV-9	CHUBB INA HOLDINGS			1	1.F FE	8,579,510	98.4450	8,367,861	8,500,000	8,513,516	0	(12,471)	0	0	3.350	3.195	MN	45,876	284,750	06/17/2019	05/03/2026
00440K-AB-9	ACCENTURE CAPITAL INC			1	1.D FE	1,398,548	97.0620	1,359,846	1,401,000	1,398,584	0	36	0	0	4.050	4.089	AO	13,712	0	10/01/2024	10/04/2029
00724P-AD-1	ADOBE INC			1	1.E FE	20,894,916	88.7230	18,594,537	20,958,000	20,923,887	0	6,214	0	0	2.300	2.334	FA	200,848	482,034	01/22/2020	02/01/2030
007589-AD-6	ADVOCATE HEALTH			1	1.C FE	11,902,000	87.1580	10,373,533	11,902,000	11,902,000	0	0	0	0	2.211	2.211	JD	11,696	263,153	04/28/2020	06/15/2030
00817Y-AF-5	AETNA			1	2.B FE	7,983,472	105.2550	7,683,602	7,300,000	7,816,787	0	(31,128)	0	0	6.625	5.771	JD	21,494	483,625	10/22/2018	06/15/2036
00817Y-AM-0	AETNA			2	2.B FE	1,024,763	74.4380	773,408	1,039,000	1,027,168	0	435	0	0	4.125	4.216	MN	5,476	42,859	10/22/2018	11/15/2042
00817Y-AZ-1	AETNA			2	2.B FE	17,287,350	70.2460	10,536,912	15,000,000	17,019,011	0	(63,265)	0	0	3.875	3.035	FA	219,583	581,250	07/10/2020	08/15/2047
00840K-AA-7	AG TTMT ESCROW ISSUER			1	4.A FE	359,000	103.6970	372,270	359,000	359,000	0	0	0	0	8.625	8.625	MS	7,827	30,964	08/04/2022	09/30/2027
00846U-AL-5	AGILENT TECHNOLOGIES			1	2.A FE	12,414,500	90.8280	11,353,516	12,500,000	12,456,466	0	8,476	0	0	2.750	2.829	MS	101,215	343,750	09/05/2019	09/15/2029
00846U-AN-1	AGILENT TECHNOLOGIES			1	2.A FE	3,679,830	84.7720	3,814,727	4,500,000	3,882,501	0	83,407	0	0	2.300	4.893	MS	31,338	103,500	06/22/2022	03/12/2031
00914A-AS-1	AIR LEASE			1	2.B FE	1,467,480	85.2200	1,278,304	1,500,000	1,476,088	0	2,991	0	0	2.875	3.129	JJ	19,885	43,125	01/05/2022	01/15/2032
00914A-AT-9	AIR LEASE			1	2.B FE	14,844,450	102.5070	15,376,100	15,000,000	14,902,640	0	29,062	0	0	5.850	6.092	JD	39,000	877,500	11/28/2022	12/15/2027
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	19,972,800	86.7030	17,340,500	20,000,000	19,984,605	0	2,648	0	0	2.050	2.065	MN	52,389	410,000	04/27/2020	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010392-EC-8	ALABAMA POWER			1	1.F FE	1,951,100	101.8930	2,037,868	2,000,000	1,977,494	0	2,094	0	0	5.700	5.875	FA	43,067	114,000	07/22/2003	02/15/2033
010392-EZ-7	ALABAMA POWER			1	1.F FE	6,731,232	105.7860	5,971,641	5,645,000	6,484,292	0	(44,545)	0	0	6.125	4.621	MN	44,180	345,756	01/01/2019	05/15/2038
010392-FB-9	ALABAMA POWER			1	1.F FE	9,099,250	104.2750	8,005,226	7,677,000	8,794,007	0	(54,976)	0	0	6.000	4.591	MS	153,540	460,620	01/01/2019	03/01/2039
010392-FP-8	ALABAMA POWER			1	1.F FE	8,665,898	83.0060	7,241,428	8,724,000	8,676,204	0	1,372	0	0	4.300	4.340	JJ	186,524	375,132	01/08/2016	01/02/2046
010392-FX-1	ALABAMA POWER			1	1.E FE	3,997,240	87.7570	3,510,298	4,000,000	3,997,837	0	251	0	0	3.050	3.058	MS	35,922	122,000	03/02/2022	03/15/2032
01126#-AA-1	ALAMO			1	2.C	15,481,819	88.2280	13,659,304	15,481,819	15,481,819	0	0	0	0	4.170	4.170	MS	163,191	645,592	04/11/2017	03/31/2042
013817-AJ-0	ARCONIC			1	2.B FE	2,688,188	102.0970	2,710,670	2,655,000	2,666,665	0	(5,201)	0	0	5.900	5.670	FA	65,269	156,645	05/29/2020	02/01/2027
01400E-AD-5	ALCON FINANCE			1	2.A FE	29,050,319	88.3490	25,706,079	29,096,000	29,069,463	0	4,449	0	0	2.600	2.618	MN	71,447	756,496	05/18/2020	05/27/2030
017175-AF-7	ALLEGHANY			1	1.E FE	11,456,920	67.2120	7,806,666	11,615,000	11,467,695	0	3,394	0	0	3.250	3.322	FA	142,606	377,488	08/10/2021	08/15/2051
01771J-AG-8	ALLEN MEDIA LLC				4.C FE	61,948	64.8750	61,769	95,212	63,057	0	1,110	0	0	10.016	32.487	FMAN	1,378	0	11/22/2024	02/10/2027
02079K-AF-4	ALPHABET			1	1.C FE	28,775,531	55.5490	16,664,697	30,000,000	28,827,922	0	26,527	0	0	2.050	2.228	FA	232,333	615,000	12/14/2023	08/15/2050
02079K-AG-2	ALPHABET			1	1.C FE	26,228,434	54.1080	14,879,640	27,500,000	26,267,289	0	15,706	0	0	2.250	2.417	FA	233,750	618,750	09/15/2023	08/15/2060
02209S-AE-3	ALTRIA GROUP				2.B FE	3,511,534	133.8510	4,734,293	3,537,000	3,516,742	0	628	0	0	9.950	10.024	MN	49,857	351,932	03/24/2009	11/10/2038
02209S-BD-4	ALTRIA GROUP			1	2.B FE	7,191,590	98.8080	7,126,015	7,212,000	7,202,023	0	2,059	0	0	4.800	4.836	FA	131,739	346,176	02/12/2019	02/14/2029
023135-BC-9	AMAZON			1	1.E FE	15,112,711	96.5520	14,616,029	15,138,000	15,138,199	0	(211)	0	0	3.150	3.148	FA	170,870	476,847	09/26/2018	08/22/2027
023135-BF-2	AMAZON			1	1.E FE	390,452	88.3170	397,427	450,000	396,803	0	2,921	0	0	3.875	5.159	FA	6,248	17,438	09/29/2022	08/22/2037
02343U-AG-0	AMCOR FINANCE USA			1	2.B FE	11,793,402	98.3080	11,514,781	11,713,000	11,789,555	0	(69,024)	0	0	3.625	3.003	AO	74,304	424,596	06/17/2019	04/28/2026
02343U-AH-8	AMCOR FINANCE USA			1	2.B FE	527,459	98.0950	490,473	500,000	518,242	0	(5,464)	0	0	4.500	3.261	MN	2,875	22,500	06/13/2019	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			1	2.B FE	1,499,340	85.9340	1,289,006	1,500,000	1,499,536	0	63	0	0	2.690	2.695	MN	4,035	40,350	05/18/2021	05/25/2031
023551-AF-1	HESS CORP			1	2.C FE	6,803,740	111.3920	6,516,434	5,850,000	6,336,275	0	(86,644)	0	0	7.875	5.842	AO	115,172	460,688	01/01/2019	10/01/2029
023551-AM-6	HESS CORP			1	2.C FE	11,768,727	110.8270	11,577,030	10,446,000	11,326,842	0	(81,825)	0	0	7.125	5.816	MS	219,148	744,278	01/01/2019	03/15/2033
023586-D#-4	U-HAUL HOLDING CO				2.B PL	2,612,850	84.0250	2,520,742	3,000,000	2,626,854	0	14,004	0	0	2.600	5.000	JJ	33,367	0	09/13/2024	01/27/2031
023586-D@-6	U-HAUL HOLDING CO				2.B PL	1,781,480	86.4720	1,729,447	2,000,000	1,791,133	0	9,653	0	0	2.550	4.900	JJ	21,817	0	09/13/2024	01/27/2030
02361D-AM-2	AMEREN ILLINOIS			1	1.F FE	4,326,418	88.1620	3,655,212	4,146,000	4,297,750	0	(5,193)	0	0	4.800	4.506	JD	199,008	8,845	01/01/2019	12/15/2043
02361D-AQ-3	AMEREN ILLINOIS			1	1.F FE	2,585,887	82.6720	2,199,902	2,661,000	2,596,075	0	1,836	0	0	4.150	4.327	MS	32,516	110,432	10/01/2018	03/15/2046
02361D-AY-6	AMEREN ILLINOIS			1	1.F FE	24,956,750	91.7360	22,933,971	25,000,000	24,964,442	0	3,801	0	0	3.850	3.871	MS	320,833	962,500	08/15/2022	09/01/2032
02379*-AA-7	AMERICAN AIRLINES				1.E PL	17,625,000	96.0450	16,927,934	17,625,000	17,625,000	0	0	0	0	3.530	3.530	JD	27,652	622,162	06/04/2019	06/15/2026
025537-AU-5	AMERICAN ELECTRIC POWER				2.C FE	3,700,000	94.5920	3,499,892	3,700,000	3,700,000	0	0	0	0	3.875	3.875	FA	54,164	143,375	11/10/2021	02/15/2062
025816-CP-2	AMERICAN EXPRESS			2	1.F FE	16,948,383	97.0410	15,526,541	16,000,000	16,418,116	0	(180,079)	0	0	3.300	2.102	MN	85,067	528,000	01/26/2022	05/03/2027
025816-DB-2	AMERICAN EXPRESS			2	1.F FE	8,676,748	103.0980	8,952,006	8,683,000	8,678,411	0	1,195	0	0	5.850	5.867	MN	79,015	507,956	10/31/2022	11/05/2027
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	9,862,500	101.1000	10,110,012	10,000,000	9,917,806	0	13,051	0	0	5.250	5.430	AO	129,792	525,000	03/26/2020	04/02/2030
026874-AZ-0	AMERICAN INTERNATIONAL			1	2.B FE	7,026,477	106.0790	5,303,961	5,000,000	6,658,731	0	(122,724)	0	0	6.250	2.811	MN	52,083	312,500	12/01/2021	05/01/2036
026874-DB-0	AMERICAN INTERNATIONAL			2	2.B FE	4,529,543	76.6790	2,913,784	3,800,000	4,474,459	0	(13,063)	0	0	4.375	3.416	JJ	76,660	166,250	07/14/2020	01/15/2055
026874-DC-8	AMERICAN INTERNATIONAL			1	2.B FE	3,986,760	88.7870	3,551,500	4,000,000	3,992,039	0	633	0	0	3.875	3.899	JJ	71,472	155,000	01/12/2015	01/15/2035
026874-DE-4	AMERICAN INTERNATIONAL			2	2.B FE	12,182,100	93.1770	9,317,704	10,000,000	11,599,526	0	(136,032)	0	0	4.700	2.854	JJ	223,250	470,000	06/30/2020	07/10/2035
030288-AB-0	AMER TRANS SYST			1	1.G FE	5,282,908	91.6100	4,672,118	5,100,000	5,255,704	0	(4,910)	0	0	5.000	4.755	MS	85,000	255,000	01/01/2019	09/01/2044
030288-AC-8	AMER TRANS SYST			1	1.G FE	10,670,468	84.7660	9,069,998	10,700,000	10,678,774	0	2,697	0	0	2.650	2.681	JJ	130,748	283,550	11/29/2021	01/15/2032
03028P-D#-0	AMERICAN TRANSMISSION				1.F	30,217,725	86.7160	26,014,842	30,000,000	30,176,907	0	(5,953)	0	0	4.670	4.622	JJ	618,775	1,401,000	09/26/2018	01/22/2044
03028P-D*-4	AMERICAN TRANSMISSION				1.F	12,000,000	84.3760	10,125,074	12,000,000	12,000,000	0	0	0	0	4.370	4.370	AO	106,337	524,400	01/12/2012	04/18/2042
03028P-J@-6	AMERICAN TRANSMISSION			1	1.F	18,000,000	89.4460	16,100,247	18,000,000	18,000,000	0	0	0	0	3.530	3.530	MN	82,955	635,400	05/01/2019	05/14/2031
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	4,680,108	110.0320	4,019,453	3,653,000	4,437,479	0	(44,942)	0	0	6.593	4.381	AO	50,844	240,842	01/01/2019	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL			1	2.A FE	4,832,749	84.5090	4,189,933	4,958,001	4,853,572	0	3,711	0	0	4.300	4.471	JD	17,766	213,194	01/01/2019	12/01/2042
03040W-AL-9	AMERICAN WATER CAPITAL			1	2.A FE	4,983,350	99.7160	4,985,815	5,000,000	4,999,337	0	1,825	0	0	3.400	3.441	MS	56,667	170,000	08/10/2015	03/01/2025
03040W-AU-9	AMERICAN WATER CAPITAL			1	2.A FE	2,494,475	94.1570	2,353,928	2,500,000	2,497,303	0	545	0	0	3.450	3.476	JD	7,188	86,250	05/06/2019	06/01/2029
03073E-AM-7	AMERISOURCEBERGEN			1	2.A FE	745,988	99.6860	747,646	750,000	749,877	0	436	0	0	3.250	3.313	MS	8,125	24,375	02/17/2015	03/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03073E-AT-2	AMERISOURCEBERGEN			1	2.A FE	10,361,400	86.7360	8,673,567	10,000,000	10,239,692	0	(37,283)	0	0	2.700	2.266	MS	79,500	270,000	08/24/2021	03/15/2031
03073E-AW-5	AMERISOURCEBERGEN			1	2.A FE	764,755	99.3500	760,028	765,000	764,734	0	(21)	0	0	4.850	4.857	JD	2,267	0	12/02/2024	12/15/2029
03073E-AY-1	AMERISOURCEBERGEN			1	2.A FE	1,089,401	97.4870	1,062,603	1,090,000	1,089,366	0	(35)	0	0	5.150	5.158	FA	3,430	0	12/02/2024	02/15/2035
03076C-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	2,890,350	97.2820	2,918,468	3,000,000	2,977,810	0	12,394	0	0	2.875	3.323	MS	25,396	86,250	02/08/2017	09/15/2026
03076C-AL-0	AMERIPRISE FINANCIAL			1	1.G FE	5,453,691	96.1040	5,242,467	5,455,000	5,453,714	0	114	0	0	4.500	4.503	MN	32,730	245,475	05/10/2022	05/13/2032
031100-N8-5	AMETEK				2.A	5,000,000	97.4660	4,873,291	5,000,000	5,000,000	0	0	0	0	4.370	4.370	JD	10,925	218,500	11/28/2018	12/13/2028
031100-P*-5	AMETEK				2.A	35,000,000	99.2860	34,750,202	35,000,000	35,000,000	0	0	0	0	4.180	4.180	JD	73,150	1,463,000	11/28/2018	12/13/2025
03115A-AC-7	AMFAM HOLDINGS INC			1	2.C FE	9,390,000	60.3620	5,667,973	9,390,000	9,390,000	0	0	0	0	3.833	3.833	MS	109,975	359,919	03/08/2021	03/11/2051
031162-CD-0	AMGEN			1	2.A FE	2,296,570	83.1010	1,899,678	2,286,000	2,297,476	0	(2,829)	0	0	4.563	4.418	JD	4,636	104,310	09/29/2021	06/15/2048
031162-CF-5	AMGEN			2	2.A FE	13,204,268	84.0200	8,401,972	10,000,000	12,894,751	0	(72,387)	0	0	4.663	3.042	JD	20,724	466,300	06/29/2020	06/15/2051
031162-CR-9	AMGEN			1	2.A FE	23,152,740	74.5240	16,395,288	22,000,000	22,976,226	0	(53,408)	0	0	3.150	2.779	FA	250,250	693,000	08/23/2021	02/21/2040
031162-CS-7	AMGEN			1	2.A FE	19,309,525	68.4740	11,572,069	16,900,000	19,046,158	0	(61,701)	0	0	3.375	2.664	FA	205,969	570,375	05/05/2021	02/21/2050
031162-DF-4	AMGEN			1	2.A FE	5,305,231	77.2190	4,119,614	5,335,000	5,306,498	0	548	0	0	4.200	4.233	FA	80,292	224,070	02/17/2022	02/22/2052
031162-DH-0	AMGEN			1	2.A FE	14,980,050	96.2850	14,442,747	15,000,000	14,985,592	0	2,660	0	0	4.050	4.072	FA	224,438	607,500	08/15/2022	08/18/2029
031162-DQ-0	AMGEN			1	2.A FE	1,011,827	100.9330	1,009,331	1,000,000	1,009,081	0	(1,552)	0	0	5.250	5.042	MS	17,354	52,500	03/21/2023	03/02/2030
031162-DR-8	AMGEN			1	2.A FE	27,352,567	99.2620	27,236,455	27,439,000	27,363,101	0	7,056	0	0	5.250	5.291	MS	476,181	1,440,548	02/15/2023	03/02/2033
031162-DT-4	AMGEN			1	2.A FE	7,161,672	96.2770	6,904,967	7,172,000	7,161,294	0	143	0	0	5.650	5.660	MS	133,947	405,218	02/15/2023	03/02/2053
032654-AW-5	ANALOG DEVICES			1	1.G FE	2,242,468	70.2250	1,638,350	2,333,000	2,249,518	0	3,340	0	0	2.800	3.057	AO	16,331	65,324	01/20/2023	10/01/2041
035229-BP-7	ANHEUSER-BUSCH			1	1.G FE	3,998,537	105.1590	3,680,572	3,500,000	3,684,722	0	(56,884)	0	0	6.750	4.812	JD	10,500	236,250	01/01/2019	12/15/2027
035229-BQ-5	ANHEUSER-BUSCH			1	1.G FE	990,190	104.5470	1,045,469	1,000,000	997,881	0	620	0	0	6.500	6.579	JJ	32,500	65,000	05/20/2002	01/01/2028
03522A-AH-3	ANHEUSER-BUSCH			1	2.C FE	21,151,800	94.8520	18,685,804	19,700,000	20,819,371	0	(87,291)	0	0	4.700	4.018	FA	385,792	1,160,900	08/18/2021	02/01/2036
03523T-AP-3	ANHEUSER-BUSCH INBEV			1	1.G FE	2,279,692	107.5840	2,179,649	2,026,000	2,232,178	0	(8,727)	0	0	6.375	5.379	JJ	59,556	129,158	10/01/2018	01/15/2040
03523T-BQ-0	ANHEUSER-BUSCH INBEV			1	1.G FE	1,504,869	80.0920	1,475,300	1,842,000	1,558,921	0	9,814	0	0	3.750	5.084	JJ	31,851	69,075	10/01/2018	07/15/2042
03523T-BU-1	ANHEUSER-BUSCH INBEV			1	1.G FE	9,418,725	100.2140	9,910,190	9,889,000	9,447,701	0	17,262	0	0	5.450	5.897	JJ	236,539	538,951	10/12/2022	01/23/2039
035240-AG-5	ANHEUSER-BUSCH INBEV			1	1.G FE	7,715,544	92.9310	7,434,460	8,000,000	7,762,375	0	8,481	0	0	4.950	5.215	JJ	182,600	396,000	01/01/2019	01/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV			1	1.G FE	29,524,260	90.4210	23,509,480	26,000,000	28,747,022	0	(169,770)	0	0	4.375	3.351	AO	240,139	1,137,500	10/22/2020	04/15/2038
03666H-AC-5	ANTARES			1	2.B FE	18,573,648	97.1220	18,258,932	18,800,000	18,730,687	0	42,551	0	0	3.950	4.199	JJ	342,421	742,600	01/21/2021	07/15/2026
03666H-AD-3	ANTARES			1	2.B FE	41,563,662	93.7210	39,362,971	42,000,000	41,809,812	0	87,491	0	0	2.750	2.978	JJ	532,583	1,155,000	03/30/2023	01/15/2027
03666H-AE-1	ANTARES			1	2.B FE	495,030	94.6160	473,082	500,000	497,634	0	867	0	0	3.750	3.947	JJ	8,646	18,750	01/21/2022	07/15/2027
036752-AX-1	ANTHEM			1	2.A FE	598,946	101.0300	605,172	599,000	598,856	0	1	0	0	6.100	6.101	AO	7,714	36,539	10/26/2022	10/15/2052
036752-BC-6	ANTHEM			1	2.A FE	1,995,200	98.3430	1,966,863	2,000,000	1,995,161	0	(39)	0	0	4.950	4.991	MN	16,775	0	10/22/2024	11/01/2031
03690A-AD-8	ANTERO MIDSTREAM			1	3.C FE	2,814,138	99.5340	2,737,181	2,750,000	2,753,204	0	(21,220)	0	0	5.750	4.950	MS	52,708	158,125	01/25/2022	03/01/2027
03740L-AC-6	AON CORP/AON GLOBAL HOLD			1	2.A FE	8,145,160	84.7790	6,854,411	8,085,000	8,127,668	0	(5,796)	0	0	2.600	2.514	JD	16,934	210,210	11/30/2021	12/02/2031
03740L-AE-2	AON CORP/AON GLOBAL HOLD			1	2.A FE	8,145,777	73.3620	6,067,771	8,271,000	8,150,291	0	2,424	0	0	3.900	3.988	FA	110,211	322,569	02/23/2022	02/28/2052
03740L-AG-7	AON CORP/AON GLOBAL HOLD			1	2.A FE	3,696,150	99.5570	3,680,605	3,697,000	3,695,065	0	158	0	0	5.350	5.357	FA	67,578	197,790	02/23/2023	02/28/2033
03740M-AC-4	AON NORTH AMERICA INC			1	2.A FE	1,004,910	100.4090	1,004,091	1,000,000	1,004,576	0	(334)	0	0	5.300	5.209	MS	17,667	26,500	06/14/2024	03/01/2031
037411-AW-5	APACHE			1	2.C FE	550,125	87.1400	588,196	675,000	565,494	0	3,825	0	0	5.100	6.798	MS	11,475	34,425	06/29/2020	09/01/2040
037411-BF-1	APACHE			1	2.C FE	5,253,125	94.0050	4,700,225	5,000,000	5,162,540	0	(30,627)	0	0	4.250	3.507	JJ	97,986	212,500	12/06/2021	01/15/2030
037735-CG-0	APPALACHIAN POWER			1	2.A FE	1,533,340	103.4510	1,591,083	1,538,000	1,535,041	0	164	0	0	6.375	6.398	AO	24,512	98,048	04/05/2006	04/01/2036
037735-CM-7	APPALACHIAN POWER			1	2.A FE	3,814,085	109.9090	3,319,256	3,020,000	3,634,979	0	(32,356)	0	0	7.000	4.892	AO	52,850	211,400	10/01/2018	04/01/2038
037735-CT-2	APPALACHIAN POWER			1	2.A FE	2,719,641	81.1080	2,285,616	2,818,000	2,734,213	0	2,621	0	0	4.400	4.634	MN	15,843	123,992	10/01/2018	05/15/2044
037735-CY-1	APPALACHIAN POWER			1	2.A FE	11,241,900	69.6630	6,966,279	10,000,000	11,114,715	0	(29,643)	0	0	3.700	3.056	MN	61,667	370,000	06/23/2020	05/01/2050
037833-AT-7	APPLE			1	1.B FE	9,949,977	91.3810	9,138,054	10,000,000	9,957,120	0	1,353	0	0	4.450	4.483	MN	67,986	445,000	10/22/2018	05/06/2044
037833-BG-4	APPLE			1	1.B FE	3,508,505	99.5520	3,484,309	3,500,000	3,500,904	0	(2,940)	0	0	3.200	3.115	MN	14,933	112,000	04/25/2022	05/13/2025
037833-BX-7	APPLE			1	1.B FE	5,015,636	91.4290	3,803,447	4,160,000	4,925,068	0	(29,008)	0	0	4.650	3.348	FA	68,779	163,215	06/27/2024	02/23/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-CJ-7	APPLE			1	1.B FE	6,057,900	97.9930	5,879,553	6,000,000	6,012,471	0	(6,393)	0	0	3.350	3.234	FA	79,283	201,000	02/07/2017	02/09/2027
037833-DU-1	APPLE			1	1.B FE	8,616,300	85.9640	8,596,383	10,000,000	9,031,692	0	160,695	0	0	1.650	3.655	MN	22,917	165,000	04/28/2022	05/11/2030
038336-AA-1	APTAR GROUP			1	2.C FE	16,102,187	89.8950	14,512,622	16,144,000	16,111,915	0	3,756	0	0	3.600	3.631	MS	171,126	581,184	03/02/2022	03/15/2032
038336-E*-0	APTAR GROUP				2.C	13,000,000	98.7830	12,841,733	13,000,000	13,000,000	0	0	0	0	3.610	3.610	JD	19,554	469,300	12/05/2014	12/16/2025
038336-E@-8	APTAR GROUP			1	2.C	15,000,000	98.5280	14,779,245	15,000,000	15,000,000	0	0	0	0	3.610	3.610	FA	188,021	541,500	12/05/2014	02/26/2026
03939C-AA-1	ARCH CAPITAL FINANCE			1	1.G FE	13,000,000	98.8130	12,845,748	13,000,000	13,000,000	0	0	0	0	4.011	4.011	JD	23,175	521,430	11/29/2016	12/15/2026
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	9,648,300	92.3060	9,230,626	10,000,000	9,755,471	0	41,419	0	0	3.250	3.768	MS	84,861	325,000	04/27/2022	03/27/2030
039482-AD-6	ARCHER-DANIELS-MIDLAND			1	1.F FE	7,128,214	86.3610	6,168,797	7,143,000	7,131,816	0	1,363	0	0	2.900	2.924	MS	69,049	207,147	02/23/2022	03/01/2032
03990B-AB-7	ARES MANAGEMENT CORP			2	2.A FE	1,725,723	95.1010	1,664,267	1,750,000	1,725,628	0	(95)	0	0	5.600	5.697	AO	21,778	0	10/22/2024	10/11/2054
039936-AA-7	ARES FINANCE CO IV LLC			1	2.A FE	1,998,685	70.0110	1,431,034	2,044,000	2,001,199	0	895	0	0	3.650	3.774	FA	31,086	74,606	01/13/2022	02/01/2052
04016*-AA-2	ARGLASS YAMAMURA SE LLC				2.B PL	7,500,000	97.8050	7,335,349	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	1,271	457,500	04/28/2023	06/30/2035
04018V-AA-1	ARES CAPITAL			2	2.C FE	5,482,125	95.8810	5,273,469	5,500,000	5,481,259	0	(246)	0	0	4.125	4.134	JD	630	226,875	01/27/2022	06/30/2051
04020E-AA-5	ARES STRATEGIC INCOME FUND				2.C FE	1,483,455	101.5640	1,523,460	1,500,000	1,485,092	0	1,637	0	0	6.350	6.598	FA	54,504	0	05/29/2024	08/15/2029
04020E-AC-1	ARES STRATEGIC INCOME FUND				2.C FE	1,482,030	98.6140	1,479,212	1,500,000	1,482,595	0	565	0	0	5.600	5.865	FA	20,767	0	09/25/2024	02/15/2030
040555-CK-8	ARIZONA PUBLIC SERVICE			1	2.A FE	2,496,609	107.8790	2,696,979	2,500,000	2,497,445	0	129	0	0	6.875	6.887	FA	71,615	171,875	03/28/2018	08/01/2036
040555-CP-7	ARIZONA PUBLIC SERVICE			1	2.A FE	1,901,597	84.5020	1,587,801	1,879,000	1,898,112	0	(642)	0	0	4.700	4.618	JJ	40,722	88,313	10/01/2018	01/15/2044
040555-CX-0	ARIZONA PUBLIC SERVICE			1	2.A FE	9,929,000	77.3880	7,738,800	10,000,000	9,937,314	0	1,510	0	0	4.200	4.242	FA	158,667	420,000	08/07/2018	08/15/2048
042735-BE-9	ARROW ELECTRONICS			1	2.C FE	7,723,700	99.7320	7,978,583	8,000,000	7,986,778	0	47,054	0	0	4.000	4.623	AO	80,000	320,000	01/01/2019	04/01/2025
04273W-AC-5	ARROW ELECTRONICS INC			1	2.C FE	9,975,800	85.1190	8,511,946	10,000,000	9,981,966	0	2,217	0	0	2.950	2.978	FA	111,444	295,000	11/16/2021	02/15/2032
04316J-AN-9	ARTHUR J GALLAGHER & CO			1	2.B FE	771,113	97.4950	754,615	774,000	771,104	0	(9)	0	0	5.150	5.196	FA	1,329	0	12/10/2024	02/15/2035
04317@-AH-1	ARTHUR J GALLAGHER & CO				2.A FE	5,978,520	98.5730	5,914,358	6,000,000	5,979,570	0	1,050	0	0	4.980	5.070	FA	102,920	0	08/26/2024	02/27/2029
04317@-AW-8	ARTHUR J GALLAGHER			1	2.A FE	13,500,000	97.1100	13,109,850	13,500,000	13,500,000	0	0	0	0	4.090	4.090	FA	228,529	552,150	05/03/2017	08/02/2027
04317@-AX-6	ARTHUR J GALLAGHER			1	2.A FE	9,000,000	95.2960	8,576,636	9,000,000	9,000,000	0	0	0	0	4.190	4.190	JD	4,190	377,100	05/03/2017	06/27/2029
04317@-BS-6	ARTHUR J GALLAGHER				2.A FE	15,000,000	93.7390	14,060,876	15,000,000	15,000,000	0	0	0	0	3.990	3.990	JJ	251,038	598,500	10/29/2019	01/30/2030
043436-AV-6	ASBURY AUTOMOTIVE			1	3.B FE	10,462,675	93.4460	9,966,932	10,666,000	10,540,414	0	20,649	0	0	4.750	5.010	MS	168,878	506,635	11/10/2020	03/01/2030
04351L-AB-6	ASCENSION HEALTH			1	1.C FE	14,689,581	79.7520	12,473,199	15,640,000	14,814,143	0	22,259	0	0	3.945	4.320	MN	78,839	616,998	01/01/2019	11/15/2046
04352E-AA-3	ASCENSION HEALTH			1	1.C FE	4,294,551	89.9030	3,742,657	4,163,000	4,231,704	0	(13,989)	0	0	2.532	2.155	MN	13,469	105,407	04/23/2020	11/15/2029
045054-AF-0	ASHTEAD CAPITAL			1	2.C FE	3,670,000	98.2050	3,677,770	3,745,000	3,719,514	0	8,865	0	0	4.375	4.652	FA	61,897	163,844	08/27/2018	08/15/2027
045054-AP-8	ASHTEAD CAPITAL			1	2.C FE	12,734,000	83.1490	12,472,278	15,000,000	12,798,771	0	64,771	0	0	2.450	5.090	FA	141,896	0	10/15/2024	08/12/2031
04621X-AM-0	ASSURANT			1	2.B FE	9,996,500	93.0710	9,307,056	10,000,000	9,997,773	0	327	0	0	3.700	3.704	FA	132,583	370,000	08/15/2019	02/22/2030
04621X-AP-3	ASSURANT			1	2.B FE	6,330,783	100.8200	6,384,953	6,333,000	6,331,453	0	748	0	0	6.100	6.113	FA	133,063	386,313	02/23/2023	02/27/2026
048303-E@-6	ATLANTIC CITY ELECTRIC				1.F	12,500,000	92.6340	11,579,275	12,500,000	12,500,000	0	0	0	0	3.500	3.500	MN	48,611	437,500	05/02/2019	05/21/2029
049560-AK-1	ATMOS ENERGY			1	1.E FE	2,595,733	99.0580	2,265,455	2,287,000	2,537,269	0	(10,508)	0	0	5.500	4.529	JD	5,590	125,785	10/01/2018	06/15/2041
049560-AL-9	ATMOS ENERGY			1	1.E FE	19,965,562	82.9220	16,584,392	20,000,000	19,971,977	0	1,015	0	0	4.150	4.161	JJ	382,722	830,000	10/22/2018	01/15/2043
049560-AQ-8	ATMOS ENERGY			1	1.G FE	9,960,600	78.6210	7,862,088	10,000,000	9,964,585	0	825	0	0	4.125	4.148	MS	121,458	412,500	02/25/2019	03/15/2049
052769-AG-1	AUTODESK INC			1	2.A FE	10,111,300	90.5480	9,054,779	10,000,000	10,058,243	0	(11,355)	0	0	2.850	2.718	JJ	131,417	285,000	01/31/2020	01/15/2030
052769-AH-9	AUTODESK INC			1	2.A FE	32,930,958	84.0170	27,927,319	33,240,000	33,020,543	0	28,499	0	0	2.400	2.504	JD	35,456	797,760	10/26/2021	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	6,802,577	99.1970	6,755,285	6,810,000	6,809,157	0	839	0	0	3.375	3.388	MS	67,674	229,838	09/08/2015	09/15/2025
053332-AR-3	AUTOZONE			1	2.B FE	7,790,680	99.5240	7,790,770	7,828,000	7,824,567	0	9,556	0	0	3.250	3.380	AO	53,709	254,410	04/25/2022	04/15/2025
053332-AW-2	AUTOZONE			1	2.B FE	4,986,350	95.3010	4,765,031	5,000,000	4,993,292	0	1,367	0	0	3.750	3.783	AO	38,021	187,500	04/04/2019	04/18/2029
053332-AZ-5	AUTOZONE			2	2.B FE	17,692,160	95.3070	14,296,074	15,000,000	16,552,102	0	(291,361)	0	0	4.000	1.840	AO	126,667	600,000	12/23/2020	04/15/2030
053332-BA-9	AUTOZONE			2	2.B FE	7,975,680	82.2810	6,582,500	8,000,000	7,985,348	0	2,283	0	0	1.650	1.682	JJ	60,867	132,000	08/04/2020	01/15/2031
05351W-AC-7	AVANGRID INC			1	2.B FE	7,781,948	99.4930	7,752,513	7,792,000	7,790,890	0	1,863	0	0	3.200	3.228	AO	52,639	249,344	04/07/2020	04/15/2025
05352T-AB-5	AVANTOR FUNDING			1	3.B FE	722,125	91.4200	771,588	844,000	754,082	0	15,222	0	0	3.875	6.459	MN	5,451	32,705	10/20/2022	11/01/2029
05367A-AH-6	AVIATION CAPITAL GROUP			1	2.C FE	7,127,230	99.8670	6,990,716	7,000,000	7,011,195	0	(23,782)	0	0	4.875	4.519	AO	85,313	341,250	06/17/2019	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054561-AJ-4	AXA EQUITABLE			1	2.A FE	14,441,715	97.9760	14,206,547	14,500,000	14,474,704	0	5,749	0	0	4.350	4.399	AO	124,398	630,750	06/17/2019	04/20/2028
05526D-BB-0	BAT CAPITAL			1	2.A FE	10,479,920	96.7600	10,643,583	11,000,000	10,815,030	0	65,216	0	0	3.557	4.240	FA	147,813	391,270	05/03/2019	08/15/2027
05526D-BD-6	BAT CAPITAL			1	2.A FE	32,036,669	86.2660	27,152,249	31,475,000	31,917,622	0	(27,949)	0	0	4.390	4.239	FA	521,995	1,381,753	04/26/2021	08/15/2037
05526D-BH-7	BAT CAPITAL			1	2.A FE	17,755,278	93.1790	16,359,398	17,557,000	17,487,580	0	(46,467)	0	0	3.462	3.506	MS	194,166	469,343	08/13/2024	09/06/2029
05526D-BJ-3	BAT CAPITAL			1	2.A FE	9,859,410	97.4700	10,721,715	11,000,000	10,473,684	0	287,938	0	0	3.215	6.255	MS	112,972	353,650	10/12/2022	09/06/2026
05526D-BK-0	BAT CAPITAL			1	2.A FE	11,368,000	81.1170	8,111,670	10,000,000	11,240,527	0	(30,202)	0	0	4.758	3.956	MS	151,992	475,800	06/23/2020	09/06/2049
05526D-BN-4	BAT CAPITAL			1	2.A FE	10,160,900	98.7510	9,875,114	10,000,000	10,152,137	0	(8,763)	0	0	4.906	4.562	AO	121,287	245,300	09/06/2024	04/02/2030
05526D-BS-3	BAT CAPITAL			1	2.A FE	2,581,975	86.2950	2,157,375	2,500,000	2,551,061	0	(7,859)	0	0	2.726	2.358	MS	18,173	68,150	12/01/2020	03/25/2031
05531F-BE-2	TRUIST FIN			2	2.A FE	6,536,769	99.5340	6,519,484	6,550,000	6,548,813	0	1,935	0	0	3.700	3.733	JD	17,503	242,350	05/31/2018	06/05/2025
05565E-AY-1	BMW US CAPITAL			1	1.F FE	2,997,510	96.3000	2,888,998	3,000,000	2,998,950	0	259	0	0	3.750	3.760	AO	24,688	112,500	04/05/2018	04/12/2028
05605H-AB-6	BWX TECHNOLOGIES			1	3.C FE	3,004,500	93.7090	2,811,283	3,000,000	3,000,497	0	(2,285)	0	0	4.125	4.091	JD	344	123,750	06/29/2020	06/30/2028
05682*-AA-2	BAIN CAPITAL HOLDINGS LP				1.D PL	25,000,000	83.2580	20,814,606	25,000,000	25,000,000	0	0	0	0	2.590	2.590	AO	136,694	647,500	01/26/2021	04/15/2031
057224-AZ-0	BAKER HUGHES			1	1.G FE	2,153,719	94.9450	2,019,470	2,127,000	2,148,677	0	(896)	0	0	5.125	5.030	MS	32,097	109,009	10/01/2018	09/15/2040
05723K-AE-0	BAKER HUGHES			1	1.G FE	2,338,120	96.4530	2,411,329	2,500,000	2,442,660	0	17,860	0	0	3.337	4.169	JD	3,708	83,425	06/27/2018	12/15/2027
05723K-AG-5	BAKER HUGHES			1	1.G FE	6,718,000	92.3090	6,201,345	6,718,000	6,718,000	0	0	0	0	3.138	3.138	MN	31,622	210,811	11/04/2019	11/07/2029
059165-DX-5	BALTIMORE GAS & ELECTRIC			1	1.G FE	2,383,080	97.6440	2,343,459	2,400,000	2,392,334	0	698	0	0	5.200	5.247	JD	5,547	124,800	06/17/2003	06/15/2033
059438-AG-6	BANK ONE				1.G FE	1,545,913	101.5920	1,329,837	1,309,000	1,330,627	0	(38,830)	0	0	7.750	4.605	JJ	46,779	101,448	01/01/2019	07/15/2025
06051G-EN-5	BANK OF AMERICA			1	1.G FE	1,151,752	103.9080	831,262	800,000	1,108,730	0	(13,672)	0	0	5.875	2.978	FA	18,800	47,000	09/30/2021	02/07/2042
06051G-FS-3	BANK OF AMERICA				1.G FE	18,224,950	99.5440	17,917,962	18,000,000	18,015,360	0	(26,335)	0	0	3.875	3.721	FA	290,625	697,500	10/14/2015	08/01/2025
06051G-HQ-5	BANK OF AMERICA			1	1.G FE	6,312,526	96.0900	5,621,290	5,850,000	6,127,090	0	(63,189)	0	0	3.974	2.742	FA	92,992	232,479	02/14/2022	02/07/2030
06051G-HV-4	BANK OF AMERICA			1	1.G FE	10,000,000	92.1200	9,212,022	10,000,000	10,000,000	0	0	0	0	3.194	3.194	JJ	140,181	319,400	07/18/2019	07/23/2030
06051G-JA-8	BANK OF AMERICA			1	1.G FE	5,443,879	78.3060	3,519,860	4,495,000	5,373,093	0	(23,106)	0	0	4.083	2.976	MS	51,491	183,531	12/01/2021	03/20/2051
06051G-JE-0	BANK OF AMERICA			1	1.G FE	7,015,545	69.4230	5,002,622	7,206,000	7,039,511	0	7,822	0	0	2.676	2.853	JD	6,428	192,833	11/04/2021	06/19/2041
06051G-JW-0	BANK OF AMERICA			1	1.G FE	22,000,000	74.8370	16,464,113	22,000,000	22,000,000	0	0	0	0	3.311	3.311	AO	139,614	728,420	04/16/2021	04/22/2042
06051G-KD-0	BANK OF AMERICA			1	1.G FE	4,500,000	84.3770	3,796,971	4,500,000	4,500,000	0	0	0	0	2.572	2.572	AO	22,827	115,740	10/15/2021	10/20/2032
06051G-KK-4	BANK OF AMERICA			1	1.G FE	6,079,000	85.9540	5,225,122	6,079,000	6,079,000	0	0	0	0	2.972	2.972	FA	73,773	180,668	02/01/2022	02/04/2033
06051G-KP-3	BANK OF AMERICA			1	1.G FE	2,000,000	98.9380	1,978,762	2,000,000	2,000,000	0	0	0	0	4.376	4.376	AO	15,559	87,520	04/21/2022	04/27/2028
06051G-KW-8	BANK OF AMERICA			1	1.G FE	10,000,000	100.2100	10,021,032	10,000,000	10,000,000	0	0	0	0	4.948	4.948	JJ	218,537	494,800	07/19/2022	07/22/2028
06406F-AC-7	BANK OF NEW YORK MELLON			2	1.F FE	1,992,900	97.8180	1,956,369	2,000,000	1,998,885	0	773	0	0	2.800	2.841	MN	8,867	56,000	04/25/2016	05/04/2026
06406H-DA-4	BANK OF NEW YORK MELLON			2	1.F FE	2,484,400	99.7540	2,493,856	2,500,000	2,499,027	0	5,555	0	0	3.000	3.231	FA	26,458	75,000	04/25/2022	02/24/2025
06406R-BL-0	BANK OF NEW YORK MELLON			2	1.F FE	9,099,000	102.6570	9,340,793	9,099,000	9,099,000	0	0	0	0	5.802	5.802	AO	96,786	527,924	10/18/2022	10/25/2028
06406R-BM-8	BANK OF NEW YORK MELLON			2	1.F FE	9,022,000	103.5620	9,343,350	9,022,000	9,022,000	0	0	0	0	5.834	5.834	AO	96,496	526,343	10/18/2022	10/25/2033
06406R-BP-1	BANK OF NEW YORK MELLON			2	1.D FE	5,000,000	96.1500	4,807,490	5,000,000	5,000,000	0	0	0	0	4.706	4.706	FA	98,042	235,300	01/24/2023	02/01/2034
06406R-BT-3	BANK OF NEW YORK MELLON			1	1.D FE	16,000,000	105.0580	16,809,298	16,000,000	16,000,000	0	0	0	0	6.317	6.317	AO	185,299	1,010,720	10/18/2023	10/25/2029
06759L-A#-0	BARINGS BDC				2.C	4,500,000	98.3130	4,424,073	4,500,000	4,500,000	0	0	0	0	4.250	4.250	MN	30,281	191,250	10/14/2020	11/04/2025
06759L-B#-9	BARINGS BDC				2.C FE	7,000,000	92.9330	6,505,328	7,000,000	7,000,000	0	0	0	0	4.060	4.060	FA	98,681	284,200	02/10/2021	02/26/2028
06759L-B*-3	BARINGS BDC				2.C	4,500,000	95.4270	4,294,198	4,500,000	4,500,000	0	0	0	0	4.750	4.750	MN	33,844	213,750	10/14/2020	11/04/2027
06759L-B@-1	BARINGS BDC				2.C	7,000,000	96.7960	6,775,692	7,000,000	7,000,000	0	0	0	0	3.410	3.410	FA	82,882	238,700	02/10/2021	02/26/2026
06849R-AG-7	BARRICK NA FINANCE			1	2.A FE	7,545,600	98.4350	9,843,494	10,000,000	7,945,333	0	59,269	0	0	5.700	7.964	MN	49,083	570,000	12/02/2015	05/30/2041
07177M-AB-9	BAXALTA			2	2.A FE	8,268,600	99.6600	8,158,162	8,186,000	8,187,678	0	(10,916)	0	0	4.000	3.863	JD	7,276	327,440	04/25/2016	06/23/2025
07274N-AL-7	BAYER US FINANCE II			1	2.B FE	33,892,490	96.1680	32,697,173	34,000,000	33,953,722	0	10,252	0	0	4.375	4.412	JD	66,111	1,487,500	04/16/2019	12/15/2028
07274N-AZ-6	BAYER US FINANCE II			1	2.B FE	13,443,101	85.9710	12,286,161	14,291,000	13,711,396	0	47,080	0	0	4.200	4.733	JJ	276,769	600,222	07/16/2018	07/15/2034
073096-A#-6	BAYPORT POLYMERS LLC			2	1.E PL	22,000,000	95.4970	21,009,321	22,000,000	22,000,000	0	0	0	0	5.050	5.050	FA	419,711	1,111,000	01/19/2023	02/15/2033
075887-CJ-6	BECTON DICKINSON			2	2.B FE	7,034,755	89.6420	5,826,754	6,500,000	6,798,287	0	(54,812)	0	0	2.823	1.881	MN	20,898	183,495	07/15/2020	05/20/2030
075887-CK-3	BECTON DICKINSON			1	2.B FE	12,955,141	74.3000	8,228,725	11,075,000	12,764,872	0	(45,672)	0	0	3.794	2.926	MN	47,854	420,186	09/29/2021	05/20/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084423-AU-6	WR BERKLEY			1	2.A FE	12,125,701	75.2760	7,979,243	10,600,000	11,984,127	0	(35,989)	0	0	4.000	3.230	MN	54,178	424,000	03/03/2021	05/12/2050
084659-AP-6	BERKSHIRE HATHAWAY			1	1.G FE	6,567,770	74.4320	4,093,750	5,500,000	6,443,478	0	(28,877)	0	0	3.800	2.786	JJ	96,372	209,000	06/23/2020	07/15/2048
084659-BC-4	BERKSHIRE HATHAWAY			1	1.G FE	10,539,333	61.0750	6,627,280	10,851,000	10,560,365	0	7,144	0	0	2.850	2.998	MN	39,516	309,254	12/14/2021	05/15/2051
084664-CQ-2	BERKSHIRE HATHAWAY			1	1.C FE	27,700,950	82.7430	20,685,816	25,000,000	27,387,456	0	(73,437)	0	0	4.200	3.560	FA	396,667	1,050,000	06/29/2020	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY			1	1.C FE	849,308	83.7430	577,823	690,000	836,034	0	(4,224)	0	0	4.250	2.991	JJ	13,522	29,325	09/30/2021	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY			1	1.C FE	880,295	62.7520	552,841	881,000	880,340	0	17	0	0	2.850	2.854	AO	5,301	25,109	10/05/2020	10/15/2050
084664-DB-4	BERKSHIRE HATHAWAY			1	1.C FE	5,550,338	75.7030	4,216,648	5,570,000	5,551,119	0	381	0	0	3.850	3.870	MS	63,142	214,445	03/07/2022	03/15/2052
08576B-AA-0	BERRY GLOBAL INC			1	2.C FE	39,152,138	101.7850	39,696,125	39,000,000	39,148,213	0	(5,738)	0	0	5.800	5.725	JD	100,533	1,237,817	09/18/2024	06/15/2031
08576P-AA-9	BERRY GLOBAL			1	3.B FE	950,000	98.4600	984,601	1,000,000	983,768	0	13,531	0	0	4.500	6.012	FA	17,000	45,000	05/18/2022	02/15/2026
09031W-AA-1	BIMBO BAKERIES USA INC			1	2.A FE	6,776,008	72.2340	4,978,358	6,892,000	6,783,474	0	2,247	0	0	4.000	4.098	MN	33,694	275,680	05/12/2021	05/17/2051
09031W-AC-7	BIMBO BAKERIES USA INC			1	2.A FE	4,174,160	102.0720	4,082,876	4,000,000	4,166,002	0	(8,158)	0	0	6.050	4.884	JJ	111,589	0	10/10/2024	01/15/2029
09062X-AF-0	BIOGEN			1	2.A FE	20,995,905	99.4360	20,881,467	21,000,000	20,997,742	0	311	0	0	4.050	4.052	MS	250,425	850,500	11/05/2015	09/15/2025
092113-AL-3	BLACK HILLS			1	2.A FE	12,046,360	98.9650	11,875,795	12,000,000	12,003,538	0	(10,003)	0	0	3.950	3.864	JJ	218,567	474,000	06/17/2019	01/15/2026
092113-AT-6	BLACK HILLS			1	2.A FE	301,181	87.1470	261,440	300,000	300,782	0	(133)	0	0	2.500	2.449	JD	333	7,500	11/29/2021	06/15/2030
092114-AB-3	BLACK HILLS POWER			1	1.F FE	1,739,747	101.9710	1,578,506	1,548,000	1,702,360	0	(6,800)	0	0	6.125	5.154	MN	15,803	94,815	10/01/2018	11/01/2039
09247X-AS-0	BLACKROCK			1	1.D FE	4,955,500	82.3500	4,117,504	5,000,000	4,967,693	0	4,121	0	0	2.100	2.198	FA	36,750	105,000	12/01/2021	02/25/2032
09261B-AA-8	BLACKSTONE			1	1.E FE	8,996,941	80.4500	7,884,149	9,800,000	9,207,356	0	82,443	0	0	1.600	2.624	MS	39,636	156,800	08/18/2022	03/30/2031
09261B-AB-6	BLACKSTONE			1	1.E FE	3,354,890	59.6340	2,012,659	3,375,000	3,356,739	0	474	0	0	2.800	2.830	MS	23,888	94,500	09/23/2020	09/30/2050
09261B-AD-2	BLACKSTONE			1	1.E FE	51,895,352	80.4370	43,263,896	53,786,000	52,405,375	0	173,941	0	0	2.000	2.392	JJ	451,205	1,075,720	02/10/2022	01/30/2032
09261B-AG-5	BLACKSTONE			1	1.E FE	8,977,680	83.4770	7,512,902	9,000,000	8,983,268	0	2,052	0	0	2.550	2.578	MS	58,013	229,500	01/03/2022	03/30/2032
09261H-AD-9	BLACKSTONE PRIVATE			1	2.C FE	45,988,971	95.3610	44,581,151	46,750,000	46,446,086	0	148,593	0	0	2.625	2.969	JD	54,542	1,227,188	10/26/2021	12/15/2026
09261X-AG-7	BLACKSTONE			1	2.B FE	3,869,067	90.8220	4,359,473	4,800,000	4,196,523	0	137,346	0	0	2.850	6.698	MS	34,580	136,800	06/30/2022	09/30/2028
09290D-AC-5	BLACKROCK FUNDING			2	1.D FE	2,648,667	94.4660	2,532,643	2,681,000	2,648,804	0	137	0	0	5.250	5.331	MS	41,835	70,376	03/05/2024	03/14/2054
09290D-AK-7	BLACKROCK FUNDING			1	1.D FE	860,584	95.4610	823,826	863,000	860,562	0	(22)	0	0	5.350	5.369	JJ	19,879	0	07/17/2024	01/08/2055
09581C-AA-9	BLUE OWL CREDIT			2	2.C FE	1,482,540	102.1340	1,532,010	1,500,000	1,483,869	0	1,329	0	0	6.600	6.868	MS	29,150	31,350	05/14/2024	09/15/2029
09581J-AS-5	BLUE OWL FINANCE LLC			2	2.B FE	2,632,620	92.7280	2,781,844	3,000,000	2,658,198	0	25,578	0	0	4.380	6.395	FA	49,640	65,625	04/22/2024	02/15/2032
09582*-AB-3	BLUE OWL GP STAKES III LP				1.B PL	3,000,000	101.1290	3,033,863	3,000,000	3,000,000	0	0	0	0	6.300	6.338	MJSD	525	104,475	05/22/2024	06/12/2027
09582*-AC-1	BLUE OWL GP STAKES III LP				1.B PL	6,000,000	102.9440	6,176,615	6,000,000	6,000,000	0	0	0	0	6.320	6.365	MJSD	1,053	209,613	05/22/2024	06/12/2029
09659D-AB-2	STANFORD UNIV			1	1.A FE	5,177,113	75.1900	4,345,975	5,780,000	5,256,383	0	14,103	0	0	3.460	4.081	MN	33,331	199,988	01/01/2019	05/01/2047
097023-AX-3	BOEING			1	2.C FE	5,247,006	105.3730	4,141,149	3,930,000	4,960,064	0	(51,382)	0	0	6.875	4.377	MS	79,555	270,188	01/01/2019	03/15/2039
097023-BA-2	BOEING			1	2.C FE	5,235,903	96.7960	4,199,006	4,338,000	5,052,985	0	(32,788)	0	0	5.875	4.373	FA	96,280	254,858	01/01/2019	02/15/2040
097023-BK-0	BOEING			1	2.C FE	1,344,305	78.4510	1,176,764	1,500,000	1,391,440	0	8,409	0	0	3.300	4.181	MS	16,500	49,500	01/01/2019	03/01/2035
097023-BS-3	BOEING			1	2.C FE	1,053,080	64.8020	706,343	1,090,000	1,056,516	0	1,022	0	0	3.375	3.581	JD	1,635	36,788	06/25/2021	06/15/2046
097023-BY-0	BOEING			1	2.C FE	3,600,942	75.6690	2,659,775	3,515,000	3,586,588	0	(4,478)	0	0	3.550	3.351	MS	41,594	124,783	09/08/2021	03/01/2038
097023-BZ-7	BOEING			1	2.C FE	8,447,832	66.7600	5,669,957	8,493,000	8,451,474	0	1,114	0	0	3.625	3.656	MS	102,624	307,871	09/29/2021	03/01/2048
097023-CE-3	BOEING CO			1	2.C FE	6,030,220	74.2210	4,453,244	6,000,000	6,025,623	0	(1,460)	0	0	3.500	3.460	MS	70,000	210,000	10/12/2021	03/01/2039
097023-CN-3	BOEING			1	2.C FE	5,119,221	89.3120	5,707,050	6,390,000	5,443,379	0	153,037	0	0	2.950	6.410	FA	78,544	188,505	10/18/2022	02/01/2030
097023-CR-4	BOEING			1	2.C FE	6,788,807	66.3400	4,316,716	6,507,000	6,776,001	0	(3,866)	0	0	3.950	3.734	FA	107,094	257,027	07/30/2021	08/01/2059
097023-CV-5	BOEING			1	2.C FE	500,885	95.1380	475,690	500,000	500,851	0	(34)	0	0	5.705	5.687	MN	4,754	28,525	01/08/2024	05/01/2040
097023-CX-1	BOEING			1	2.C FE	14,796,092	92.5130	9,898,925	10,700,000	14,642,174	0	(51,841)	0	0	5.930	3.969	MN	105,752	634,510	11/30/2021	05/01/2060
097023-DA-0	BOEING			1	2.C FE	833,227	97.6050	780,837	800,000	807,489	0	(7,357)	0	0	2.750	1.801	FA	9,167	22,000	06/02/2021	02/01/2026
097023-DC-6	BOEING			1	2.C FE	18,093,125	90.7820	15,886,763	17,500,000	17,904,996	0	(62,511)	0	0	3.625	3.186	FA	264,323	634,375	01/28/2022	02/01/2031
099724-AJ-5	BORGWARNER			1	2.A FE	4,531,484	99.6050	4,693,382	4,712,000	4,705,067	0	30,668	0	0	3.375	4.056	MS	46,826	159,030	01/01/2019	03/15/2025
099724-AP-1	BORGWARNER			2	2.A FE	2,307,145	99.4460	2,299,185	2,312,000	2,307,337	0	192	0	0	4.950	4.998	FA	42,917	0	08/07/2024	08/15/2029
101137-AL-1	BOSTON SCIENTIFIC			1	2.A FE	8,582,602	117.2110	10,071,905	8,593,000	8,585,419	0	254	0	0	7.375	7.384	JJ	292,222	633,734	12/10/2009	01/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
101137-AT-4	BOSTON SCIENTIFIC			1	2.A FE	1,633,733	91.5320	1,240,253	1,355,000	1,592,196	0	(13,879)	0	0	4.550	2.981	MS	20,551	61,653	11/30/2021	03/01/2039
10373Q-AE-0	BP CAP MARKETS AMERICA			1	1.E FE	6,648,950	97.9030	6,853,221	7,000,000	6,765,109	0	53,730	0	0	4.234	5.206	MN	45,280	296,380	10/05/2022	11/06/2028
10373Q-AT-7	BP CAP MARKETS AMERICA			1	1.E FE	9,452,660	98.2070	9,820,650	10,000,000	9,888,102	0	79,400	0	0	3.119	3.981	MN	49,384	311,900	12/14/2018	05/04/2026
10373Q-AV-2	BP CAP MARKETS AMERICA			1	1.E FE	11,640,550	96.9230	12,115,421	12,500,000	12,256,170	0	112,321	0	0	3.017	4.021	JJ	172,849	377,125	12/14/2018	01/16/2027
10373Q-AZ-3	BP CAP MARKETS AMERICA			1	1.E FE	6,242,721	97.7560	5,865,353	6,000,000	6,107,101	0	(52,747)	0	0	3.588	2.651	AO	46,046	215,280	12/01/2021	04/14/2027
10373Q-BG-4	BP CAP MARKETS AMERICA			2	1.E FE	14,785,320	63.6700	9,550,428	15,000,000	14,806,773	0	5,020	0	0	3.000	3.074	FA	158,750	450,000	06/26/2020	02/24/2050
10373Q-BL-3	BP CAP MARKETS AMERICA			2	1.E FE	2,322,460	94.1460	1,882,915	2,000,000	2,177,861	0	(33,646)	0	0	3.633	1.771	AO	17,156	72,660	07/23/2020	04/06/2030
10373Q-BM-1	BP CAP MARKETS AMERICA			1	1.E FE	9,772,420	84.5190	8,282,906	9,800,000	9,783,066	0	2,837	0	0	1.749	1.781	FA	67,132	171,402	07/20/2021	08/10/2030
10373Q-BU-3	BP CAP MARKETS AMERICA			1	1.E FE	1,000,000	96.6680	966,679	1,000,000	1,000,000	0	0	0	0	4.812	4.810	FA	18,446	48,120	02/09/2023	02/13/2033
10510K-AC-1	BRAMBLES USA			1	2.A FE	9,235,990	99.2920	8,936,250	9,000,000	9,019,717	0	(34,991)	0	0	4.125	3.719	AO	70,125	371,250	06/17/2019	10/23/2025
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	35,260,348	94.3890	33,525,913	35,519,000	35,392,481	0	24,996	0	0	3.400	3.485	JJ	519,959	1,207,646	05/08/2019	07/26/2029
110122-DE-5	BRISTOL-MYERS SQUIBB			1	1.F FE	3,270,228	97.9040	2,937,112	3,000,000	3,104,175	0	(34,287)	0	0	3.900	2.643	FA	42,575	117,000	11/22/2019	02/20/2028
110122-DG-0	BRISTOL-MYERS SQUIBB			1	1.G FE	12,708,172	94.3130	9,431,261	10,000,000	12,299,599	0	(85,899)	0	0	5.250	3.551	FA	198,333	525,000	11/22/2019	08/15/2043
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	6,956,582	82.8280	7,515,841	9,074,000	7,455,409	0	232,097	0	0	1.450	4.995	MN	17,543	131,573	10/12/2022	11/13/2030
11041R-AL-2	BRIT AERO FIN			1	2.A FE	1,507,636	106.1000	1,316,702	1,241,000	1,328,086	0	(32,210)	0	0	7.500	4.501	JJ	46,538	93,075	10/01/2018	07/01/2027
11042C-AA-8	BRITISH AIR 21-1 A PPT				1.D FE	863,095	88.2920	762,043	863,095	863,095	0	0	0	0	2.900	2.910	MJSD	1,112	25,030	07/20/2021	03/15/2035
11043X-AA-1	BRITISH AIR 19-1 AA PTT			1	1.D FE	2,300,560	91.6550	2,108,588	2,300,560	2,300,560	0	0	0	0	3.300	3.313	MJSD	3,374	75,962	07/15/2019	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT			1	1.G FE	1,318,038	95.1120	1,224,583	1,287,518	1,308,547	0	(2,135)	0	0	4.250	3.911	FMAN	6,992	54,720	09/28/2022	11/15/2032
11133T-AC-7	BROADRIDGE FINANCIAL			1	2.B FE	9,978,539	98.0910	9,976,802	10,171,000	10,128,015	0	27,457	0	0	3.400	3.694	JD	3,842	345,814	03/13/2019	06/27/2026
11133T-AE-3	BROADRIDGE FINANCIAL			1	2.B FE	14,388,696	85.6000	12,840,060	15,000,000	14,561,410	0	61,695	0	0	2.600	3.112	MN	65,000	390,000	02/14/2022	05/01/2031
11134L-AH-2	BROADCOM			1	2.B FE	482,990	98.4380	492,191	500,000	495,468	0	2,079	0	0	3.875	4.344	JJ	8,934	19,375	03/20/2018	01/15/2027
11134L-AR-0	BROADCOM			1	2.B FE	13,811,020	96.2820	14,442,255	15,000,000	14,571,606	0	128,652	0	0	3.500	4.516	JJ	242,083	525,000	06/04/2018	01/15/2028
11135F-AQ-4	BROADCOM			1	2.B FE	14,983,350	95.6870	14,352,985	15,000,000	14,989,295	0	1,489	0	0	4.150	4.163	MN	79,542	622,500	05/05/2020	11/15/2030
11135F-BL-4	BROADCOM			1	2.B FE	7,682,625	86.6660	6,499,952	7,500,000	7,641,151	0	(13,323)	0	0	3.469	3.226	AO	54,926	260,175	10/13/2021	04/15/2034
11135F-BV-2	BROADCOM			1	2.B FE	152,626	95.1150	142,672	150,000	152,269	0	(137)	0	0	4.926	4.759	MN	944	7,389	04/18/2022	05/15/2037
11135F-BX-8	BROADCOM			1	2.B FE	2,524,688	100.3800	2,537,606	2,528,000	2,524,919	0	231	0	0	5.050	5.080	JJ	59,931	0	07/08/2024	07/12/2029
11271R-AB-5	BROOKFIELD FINANCE			1	1.G FE	212,978	68.6640	137,327	200,000	212,032	0	(310)	0	0	3.450	3.105	AO	1,457	6,900	11/09/2021	04/15/2050
11283#-AB-7	BROOKFIELD POWER				2.B PL	8,064,932	100.5630	7,642,801	7,600,000	7,671,427	0	(71,294)	0	0	5.910	4.891	JD	18,715	449,160	10/01/2018	12/16/2025
11283#-AC-5	BROOKFIELD POWER				2.B PL	5,333,089	100.1140	5,005,690	5,000,000	5,188,686	0	(26,395)	0	0	5.960	5.214	JD	12,417	298,000	10/01/2018	12/16/2030
114259-AN-4	BROOKLYN UNION GAS			1	2.A FE	11,427,130	98.0750	10,922,630	11,137,000	11,193,742	0	(58,603)	0	0	3.407	2.855	MS	116,993	379,438	02/24/2022	03/10/2026
114259-AP-9	BROOKLYN UNION GAS			1	2.A FE	1,859,635	80.7550	1,477,824	1,830,000	1,855,593	0	(749)	0	0	4.504	4.400	MS	25,414	82,423	01/01/2019	03/10/2046
114259-AT-1	BROOKLYN UNION GAS			1	2.A FE	14,000,000	94.6800	13,255,228	14,000,000	14,000,000	0	0	0	0	3.865	3.865	MS	175,858	541,100	02/27/2019	03/04/2029
115236-AE-1	BROWN & BROWN			1	2.C FE	5,978,640	92.1680	5,530,074	6,000,000	5,983,403	0	1,892	0	0	4.200	4.244	MS	72,800	252,000	03/14/2022	03/17/2032
115236-AF-8	BROWN & BROWN			1	2.C FE	9,863,100	85.3810	8,538,110	10,000,000	9,868,256	0	2,213	0	0	4.950	5.039	MS	143,000	495,000	03/14/2022	03/17/2052
115637-AU-4	BROWN-FORMAN CORP			1	1.G FE	4,985,200	97.5290	4,876,430	5,000,000	4,987,142	0	1,204	0	0	4.750	4.787	AO	50,139	237,500	03/21/2023	04/15/2033
118230-AP-6	BUCKEYE			1	3.C FE	579,550	81.9620	567,176	692,000	589,123	0	2,356	0	0	5.600	6.998	AO	8,181	38,752	05/27/2020	10/15/2044
118230-AU-5	BUCKEYE			1	3.C FE	1,267,115	94.8820	1,202,160	1,267,000	1,266,386	0	3	0	0	4.500	4.503	MS	19,005	57,015	12/01/2021	03/01/2028
12008R-AP-2	BUILDERS FIRSTSOURCE			1	3.C FE	662,755	88.3110	600,517	680,000	665,798	0	1,489	0	0	4.250	4.576	FA	12,042	28,900	08/01/2022	02/01/2032
120568-AX-8	BUNGE FINANCE			1	2.A FE	10,840,909	97.6740	10,598,635	10,851,000	10,848,870	0	1,103	0	0	3.250	3.261	FA	133,226	352,658	08/10/2016	08/15/2026
120568-AZ-3	BUNGE FINANCE			1	2.A FE	9,973,600	97.3510	9,735,101	10,000,000	9,991,339	0	2,804	0	0	3.750	3.782	MS	100,000	375,000	09/18/2017	09/25/2027
12189L-AJ-0	BURLINGTON NORTHERN			1	1.F FE	2,195,073	87.0250	1,566,449	1,800,000	2,148,592	0	(15,352)	0	0	4.400	2.956	MS	23,320	79,200	11/17/2021	03/15/2042
12189L-AS-0	BURLINGTON NORTHERN			1	1.F FE	2,204,069	91.8760	1,584,860	1,725,000	2,147,905	0	(16,322)	0	0	4.900	3.157	AO	21,131	84,525	06/02/2021	04/01/2044
12189L-AU-5	BURLINGTON NORTHERN			1	1.F FE	26,643,727	87.1510	19,730,211	22,639,000	26,066,093	0	(135,307)	0	0	4.550	3.422	MS	343,358	1,030,075	07/02/2020	09/01/2044
12189L-AX-9	BURLINGTON NORTHERN			1	1.F FE	6,859,622	88.4680	4,579,987	5,177,000	6,645,816	0	(53,317)	0	0	4.700	2.842	MS	81,106	243,319	11/12/2021	09/01/2045
12189L-BF-7	BURLINGTON NORTHERN			2	1.F FE	2,827,268	65.5980	1,639,945	2,500,000	2,795,345	0	(8,230)	0	0	3.050	2.428	FA	28,806	76,250	12/23/2020	02/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-BH-3	BURLINGTON NORTHERN			1	1.F FE	8,115,885	62.2150	5,078,005	8,162,000	8,118,867	0	1,014	0	0	2.875	2.903	JD	10,429	234,658	11/29/2021	06/15/2052
12189L-BK-6	BURLINGTON NORTHERN			1	1.F FE	999,460	94.1080	941,084	1,000,000	999,323	0	9	0	0	5.200	5.204	AO	10,978	52,000	06/05/2023	04/15/2054
12189T-AK-0	BURLINGTON NORTHERN				1.F FE	5,067,130	108.1620	5,408,099	5,000,000	5,020,277	0	(3,963)	0	0	7.082	6.969	MN	47,213	354,100	09/30/2002	05/13/2029
12189T-AZ-7	BURLINGTON NORTHERN			1	1.F FE	5,806,412	107.1310	4,445,942	4,150,000	5,498,504	0	(89,282)	0	0	6.150	2.981	MN	42,538	255,225	06/02/2021	05/01/2037
12201P-AB-2	BURLINGTON RESOURCES			1	1.F FE	2,717,734	110.8490	2,367,742	2,136,000	2,475,589	0	(43,308)	0	0	7.200	4.405	FA	58,099	153,792	10/01/2018	08/15/2031
124857-AZ-6	VIACOMCBS			1	2.C FE	5,054,200	94.3280	4,716,410	5,000,000	5,025,923	0	(5,544)	0	0	4.200	4.064	JD	17,500	210,000	04/10/2019	06/01/2029
1248EP-BT-9	CCO HOLDINGS			1	3.C FE	3,465,000	98.2620	3,439,170	3,500,000	3,490,240	0	3,734	0	0	5.125	5.250	MN	29,896	179,375	03/09/2017	05/01/2027
1248EP-CB-7	CCO HOLDINGS			2	3.C FE	464,371	95.5430	477,716	500,000	466,921	0	2,550	0	0	5.375	7.146	JD	2,240	13,438	08/06/2024	06/01/2029
1248EP-CD-3	CCO HOLDINGS			1	3.C FE	13,323,750	91.4450	11,887,890	13,000,000	13,130,004	0	(45,291)	0	0	4.750	4.346	MS	205,833	617,500	06/29/2020	03/01/2030
1248EP-CN-1	CCO HOLDINGS			1	3.C FE	6,565,025	86.0160	5,482,678	6,374,000	6,501,962	0	(15,598)	0	0	4.500	4.164	MN	47,805	286,830	10/07/2020	05/01/2032
1248EP-CQ-4	CCO HOLDINGS			1	3.C FE	1,408,250	87.7680	1,296,331	1,477,000	1,411,060	0	2,810	0	0	4.750	5.490	FA	29,232	46,408	08/06/2024	02/01/2032
12514@-AA-0	CED CALIFORNIA HOLDINGS				3.A PL	16,151,431	88.2690	14,256,749	16,151,431	16,151,431	0	0	0	0	4.780	4.780	JD	2,145	772,038	03/28/2013	06/30/2037
12519*-AA-7	CED ALAMO			1	2.B	24,207,535	90.9240	22,010,575	24,207,535	24,207,535	0	0	0	0	4.530	4.530	JD	3,046	1,100,128	09/26/2018	12/31/2040
12527G-AH-6	CF INDUSTRIES			1	2.B FE	20,689,340	99.0250	20,300,086	20,500,000	20,549,462	0	(24,710)	0	0	4.500	4.365	JD	76,875	922,500	06/17/2019	12/01/2026
12542R-L#-5	CHS				2.B	2,200,000	84.4070	1,856,955	2,200,000	2,200,000	0	0	0	0	3.580	3.580	MN	12,908	78,760	07/23/2020	11/02/2032
12542R-L@-7	CHS				2.B	2,500,000	88.0290	2,200,715	2,500,000	2,500,000	0	0	0	0	3.480	3.480	MN	14,258	87,000	07/23/2020	11/02/2030
12542R-M*-8	CHS				2.B	2,300,000	80.2720	1,846,259	2,300,000	2,300,000	0	0	0	0	3.730	3.730	MN	14,060	85,790	07/23/2020	11/02/2035
125523-AH-3	CIGNA			1	2.A FE	8,988,030	98.0280	8,822,544	9,000,000	8,994,516	0	1,179	0	0	4.375	4.391	AO	83,125	393,750	09/06/2018	10/15/2028
125523-AJ-9	CIGNA			1	2.A FE	613,174	90.9830	454,914	500,000	506,478	0	(32,228)	0	0	4.800	(1.551)	FA	9,067	24,000	09/30/2021	08/15/2038
125523-AK-6	CIGNA			1	2.A FE	610,093	85.2210	405,653	476,000	599,328	0	(3,437)	0	0	4.900	3.304	JD	1,037	23,324	09/30/2021	12/15/2048
125523-CM-0	CIGNA			1	2.A FE	1,498,260	84.6780	1,270,172	1,500,000	1,498,855	0	166	0	0	2.375	2.388	MS	10,490	35,625	03/01/2021	03/15/2031
125896-BN-9	CMS ENERGY			1	2.B FE	737,950	88.9820	511,644	575,000	720,086	0	(5,675)	0	0	4.875	3.086	MS	9,344	28,031	09/29/2021	03/01/2044
125896-BU-3	CMS ENERGY			1	2.C FE	5,611,313	94.5460	4,727,295	5,000,000	5,571,744	0	(12,738)	0	0	4.750	4.027	JD	19,792	237,500	09/29/2021	06/01/2050
125896-BV-1	CMS ENERGY			1	2.C FE	4,703,299	87.0030	4,023,875	4,625,000	4,677,318	0	(7,835)	0	0	3.750	3.536	JD	14,453	173,438	09/29/2021	12/01/2050
126108-AA-3	CED CALIFORNIA HOLDINGS IV				2.C	11,352,598	86.7040	9,843,194	11,352,598	11,352,598	0	0	0	0	3.820	3.820	JD	1,205	512,787	09/27/2019	12/30/2038
126117-AV-2	CNA FINANCIAL			1	2.B FE	4,995,100	95.7320	4,786,617	5,000,000	4,997,418	0	493	0	0	3.900	3.912	MN	32,500	195,000	05/01/2019	05/01/2029
126117-AW-0	CNA FINANCIAL			2	2.B FE	3,491,180	85.8320	3,004,129	3,500,000	3,494,786	0	860	0	0	2.050	2.078	FA	27,106	71,750	08/11/2020	08/15/2030
12626P-AM-5	CRH AMERICA			1	2.A FE	3,495,695	99.5010	3,482,536	3,500,000	3,499,567	0	383	0	0	3.875	3.890	MN	16,200	135,625	05/12/2015	05/18/2025
126307-AZ-0	CSC HOLDINGS			1	5.A FE	10,952,500	84.2330	8,423,313	10,000,000	10,224,860	0	(115,042)	0	0	6.500	4.441	FA	270,833	650,000	06/29/2020	02/01/2029
126408-GW-7	CSX			1	1.G FE	2,126,551	90.5970	1,861,777	2,055,000	2,118,495	0	(2,913)	0	0	4.750	4.467	MN	8,406	97,613	12/01/2021	05/30/2042
126408-HP-1	CSX			1	1.G FE	622,200	85.0950	425,477	500,000	612,570	0	(3,059)	0	0	4.500	3.162	MS	6,625	22,500	09/29/2021	03/15/2049
126408-HS-5	CSX			2	1.G FE	9,843,236	75.5760	6,046,080	8,000,000	9,655,579	0	(46,707)	0	0	3.800	2.655	AO	64,178	304,000	12/23/2020	04/15/2050
126408-HT-3	CSX			1	1.G FE	2,953,410	57.8180	1,734,541	3,000,000	2,957,636	0	1,110	0	0	2.500	2.574	MN	9,583	75,000	12/28/2020	05/15/2051
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN			1	3.B FE	1,967,570	95.5130	1,875,871	1,964,000	1,966,691	0	(342)	0	0	5.500	5.474	JD	4,801	108,020	03/02/2022	06/15/2031
126650-CL-2	CVS			1	2.B FE	1,874,983	99.3570	1,908,645	1,921,000	1,916,717	0	7,432	0	0	3.875	4.284	JJ	33,291	74,439	10/01/2018	07/20/2025
126650-CM-0	CVS			1	2.B FE	3,508,183	90.8410	3,270,277	3,600,000	3,533,736	0	4,632	0	0	4.875	5.102	JJ	78,488	175,500	01/01/2019	07/20/2035
126650-CX-6	CVS			1	2.B FE	2,957,820	96.8910	2,906,721	3,000,000	2,984,177	0	4,403	0	0	4.300	4.475	MS	34,400	129,000	03/06/2018	03/25/2028
126650-CY-4	CVS			1	2.B FE	1,336,440	86.4670	1,072,193	1,240,000	1,315,471	0	(5,387)	0	0	4.780	4.090	MS	15,806	59,272	10/03/2022	03/25/2038
126650-CZ-1	CVS			1	2.B FE	979,284	82.6230	611,409	740,000	959,606	0	(6,486)	0	0	5.050	3.202	MS	9,965	37,370	11/12/2021	03/25/2048
126650-DJ-6	CVS			2	2.B FE	5,807,565	91.4740	4,573,714	5,000,000	5,463,638	0	(87,844)	0	0	3.750	1.802	AO	46,875	187,500	12/23/2020	04/01/2030
126650-DL-1	CVS			2	2.B FE	6,200,491	73.2180	3,660,920	5,000,000	6,087,758	0	(29,300)	0	0	4.250	2.998	AO	53,125	212,500	12/23/2020	04/01/2050
126650-DN-7	CVS			2	2.B FE	8,735,650	81.5360	7,134,382	8,750,000	8,741,531	0	1,405	0	0	1.750	1.768	FA	55,295	153,125	08/12/2020	08/21/2030
126650-DP-2	CVS			1	2.B FE	2,998,620	65.9050	1,977,145	3,000,000	2,998,807	0	58	0	0	2.700	2.703	FA	29,250	81,000	08/12/2020	08/21/2040
126650-DQ-0	CVS			1	2.B FE	11,261,740	80.6130	11,285,806	14,000,000	11,456,676	0	194,936	0	0	1.875	5.379	FA	89,688	131,250	06/06/2024	02/28/2031
126650-DT-4	CVS			1	2.B FE	14,899,950	97.8950	14,684,234	15,000,000	14,922,123	0	12,728	0	0	5.125	5.240	FA	277,604	768,750	02/13/2023	02/21/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12685J-AC-9	CABLE ONE			1	4.B FE	415,000	83.5580	346,765	415,000	415,000	0	0	0	0	4.000	4.000	MN	2,121	16,600	10/26/2020	11/15/2030
127055-AK-7	CABOT			1	2.B FE	9,984,900	97.4580	9,745,799	10,000,000	9,996,701	0	1,652	0	0	3.400	3.418	MS	100,111	340,000	09/06/2016	09/15/2026
129466-AM-0	BERKSHIRE HATHAWAY			1	1.G FE	15,505,650	112.0630	16,809,396	15,000,000	15,142,091	0	(32,339)	0	0	8.480	8.172	MS	374,533	1,272,000	01/14/2000	09/15/2028
130789-Y*-5	CALIFORNIA WATER				1.D	17,000,000	93.0940	15,825,968	17,000,000	17,000,000	0	0	0	0	3.400	3.400	JD	32,111	578,000	04/26/2019	06/11/2029
131347-CK-0	CALPINE			1	3.A FE	416,893	99.8790	412,499	413,000	412,153	0	(56)	0	0	5.250	4.849	JD	1,807	21,683	11/04/2019	06/01/2026
131347-CM-6	CALPINE			1	3.A FE	1,239,000	95.9110	1,188,342	1,239,000	1,239,000	0	0	0	0	4.500	4.500	FA	21,063	55,755	12/10/2019	02/15/2028
131347-CN-4	CALPINE			1	4.A FE	618,678	96.9800	604,183	623,000	620,289	0	702	0	0	5.125	5.267	MS	9,401	31,929	03/17/2022	03/15/2028
133434-AC-4	CAMERON LNG			2	1.F FE	34,884,000	83.5850	29,157,701	34,884,000	34,884,000	0	0	0	0	3.402	3.401	JJ	547,225	1,186,754	12/05/2019	01/15/2038
134429-BA-6	CAMPBELL SOUP			1	2.B FE	3,838,588	99.6650	4,174,988	4,189,000	4,174,902	0	60,682	0	0	3.300	4.824	MS	39,167	138,237	01/01/2019	03/19/2025
134429-BJ-7	CAMPBELL SOUP			1	2.B FE	4,999,550	87.7390	4,386,965	5,000,000	4,999,666	0	44	0	0	2.375	2.376	AO	22,101	118,750	04/20/2020	04/24/2030
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	7,434,643	99.3510	7,391,724	7,440,000	7,439,221	0	638	0	0	3.750	3.759	MS	82,150	279,000	06/16/2015	09/15/2025
141781-BK-9	CARGILL			1	1.F FE	9,950,100	93.9020	9,390,185	10,000,000	9,975,824	0	4,985	0	0	3.250	3.309	MN	34,306	325,000	05/20/2019	05/23/2029
141781-BM-5	CARGILL			1	1.F FE	23,920,220	87.3270	20,912,981	23,948,000	23,932,195	0	2,725	0	0	2.125	2.138	AO	96,125	508,895	04/20/2020	04/23/2030
14180L-AA-4	CARGO AIRCRAFT MANA			1	3.B FE	2,026,360	99.1940	1,985,855	2,002,000	2,002,369	0	(5,308)	0	0	4.750	4.477	FA	39,623	95,095	01/22/2020	02/01/2028
14313#-AA-7	CARLYLE INFRASTRUCTURE				2.B PL	22,280,953	79.6790	17,753,296	22,280,953	22,280,953	0	0	0	0	3.000	3.000	AUG	55,702	792,679	12/31/2023	08/25/2033
14313#-AB-5	CARLYLE INFRASTRUCTURE				3.C PL	12,857,136	68.3220	8,784,287	12,857,136	12,857,136	0	0	0	0	3.500	3.500	AUG	126,330	1,051,536	12/31/2023	08/25/2033
14313*-AB-9	CARMAX AUTO SUPERSTORES			1	2.C	9,000,000	98.4750	8,862,717	9,000,000	9,000,000	0	0	0	0	4.170	4.170	AO	66,720	375,300	03/23/2016	04/27/2026
144141-CY-2	DUKE ENERGY PROGRESS			1	1.F FE	1,996,420	106.3140	2,126,275	2,000,000	1,997,438	0	109	0	0	6.300	6.313	AO	31,500	126,000	03/10/2008	04/01/2038
144141-DD-7	DUKE ENERGY PROGRESS			1	1.F FE	1,751,880	81.6790	1,504,523	1,842,000	1,766,596	0	2,645	0	0	4.100	4.429	MS	22,237	75,522	10/01/2018	03/15/2043
148888-AA-4	SIDNEY A MURRAY HYDRO				2.C PL	30,069,938	94.3240	28,363,082	30,069,938	30,069,938	0	0	0	0	4.000	4.020	MJSD	3,341	1,202,798	05/05/2020	11/30/2029
149123-BS-9	CATERPILLAR			1	1.F FE	6,237,665	97.7750	6,110,911	6,250,000	6,240,120	0	362	0	0	5.200	5.214	MN	30,694	325,000	10/22/2018	05/27/2041
14913R-2Z-9	CATERPILLAR FINL SERVICE			1	1.F FE	16,480,035	99.4950	16,416,649	16,500,000	16,495,249	0	6,747	0	0	3.650	3.693	FA	232,535	602,250	08/08/2022	08/12/2025
14918A-AD-1	CATHOLIC HEALTH SERVICES			2	1.G FE	30,341,128	67.7330	20,590,881	30,400,000	30,346,233	0	1,307	0	0	3.368	3.378	JJ	511,936	1,023,872	09/10/2020	07/01/2050
15089Q-AP-9	CELANESE US HOLDINGS LLC			1	2.C FE	5,893,030	101.5770	5,586,730	5,500,000	5,882,914	0	(10,116)	0	0	6.379	5.219	JJ	161,779	0	10/02/2024	07/15/2032
15089Q-AX-2	CELANESE US HOLDINGS LLC			1	2.C FE	5,571,836	103.5170	5,401,542	5,218,000	5,557,349	0	(14,340)	0	0	6.800	5.450	MN	45,339	194,404	09/18/2024	11/15/2030
15135B-AR-2	CENTENE			1	2.C FE	14,196,900	96.8700	14,530,557	15,000,000	14,339,599	0	142,699	0	0	4.250	5.894	JD	28,333	637,500	04/12/2024	12/15/2027
15135B-AT-8	CENTENE			1	2.C FE	15,882,807	94.7510	14,300,805	15,093,000	15,384,988	0	(122,804)	0	0	4.625	3.710	JD	31,025	698,051	11/12/2021	12/15/2029
15135B-AV-3	CENTENE			1	2.C FE	23,461,580	89.0680	23,825,683	26,750,000	23,856,794	0	40,539	0	0	3.375	5.840	FA	341,063	50,625	04/17/2024	02/15/2030
15135B-AW-1	CENTENE			1	2.C FE	15,004,101	86.2900	14,306,830	16,580,000	15,252,011	0	141,858	0	0	3.000	4.570	AO	105,007	422,400	09/18/2024	10/15/2030
15135B-AY-7	CENTENE			1	2.C FE	5,531,100	89.9910	5,399,448	6,000,000	5,565,207	0	34,107	0	0	2.450	4.696	JJ	67,783	0	09/11/2024	07/15/2028
15135B-AZ-4	CENTENE			1	2.C FE	13,519,100	82.3480	11,237,971	13,647,000	13,556,217	0	12,322	0	0	2.625	2.735	FA	149,264	358,234	11/22/2021	08/01/2031
15189T-BH-9	CENTERPOINT ENERGY				2.C FE	2,000,000	103.0820	2,061,634	2,000,000	2,000,000	0	0	0	0	7.000	7.000	FA	53,278	0	08/12/2024	02/15/2055
15189W-AH-3	CENTERPOINT ENERGY			1	2.A FE	874,347	100.8890	635,603	630,000	842,478	0	(10,505)	0	0	5.850	3.099	JJ	16,994	36,855	11/12/2021	01/15/2041
15189X-AN-8	CENTERPOINT ENERGY			1	1.F FE	3,491,240	86.1670	2,929,673	3,400,000	3,476,471	0	(2,619)	0	0	4.500	4.323	AO	38,250	153,000	01/01/2019	04/01/2044
15189X-AT-5	CENTERPOINT ENERGY			1	1.F FE	8,284,407	80.6710	6,723,920	8,335,000	8,289,954	0	1,047	0	0	4.250	4.286	FA	147,599	354,238	01/10/2019	02/01/2049
15189X-AX-6	CENTERPOINT ENERGY			1	1.F FE	6,857,104	86.8350	5,982,046	6,889,000	6,865,017	0	2,930	0	0	3.000	3.054	MS	68,890	206,670	02/23/2022	03/01/2032
154051-E@-1	CENTRAL MAINE POWER				1.F	33,374,618	98.6280	26,531,008	26,900,000	32,181,374	0	(211,903)	0	0	5.680	4.069	JJ	704,541	1,527,920	10/01/2018	01/04/2042
154051-G*-1	CENTRAL MAINE POWER				1.F	26,954,180	78.2840	21,919,584	28,000,000	27,109,485	0	27,525	0	0	4.070	4.308	JJ	525,482	1,139,600	10/01/2018	01/15/2045
15405E-AH-1	CENTRAL MAINE POWER				1.G FE	2,190,135	103.3660	2,067,318	2,000,000	2,148,734	0	(7,869)	0	0	6.400	5.574	MS	42,667	128,000	01/01/2019	09/15/2037
161175-BC-7	CHARTER COMMUNICATIONS			1	2.C FE	4,120,520	97.5440	2,703,918	2,772,000	4,056,847	0	(20,963)	0	0	6.834	4.137	AO	35,783	189,438	11/01/2021	10/23/2055
161175-BJ-2	CHARTER COMMUNICATIONS			1	2.C FE	8,225,910	95.2510	8,572,582	9,000,000	8,710,398	0	83,815	0	0	3.750	4.872	FA	127,500	337,500	05/30/2018	02/15/2028
161175-BM-5	CHARTER COMMUNICATIONS			1	2.C FE	4,942,300	88.9520	4,447,583	5,000,000	4,954,732	0	2,254	0	0	5.375	5.471	AO	67,188	268,750	04/03/2018	04/01/2038
161175-BN-3	CHARTER COMMUNICATIONS			1	2.C FE	2,983,245	85.8430	2,021,608	2,355,000	2,938,651	0	(14,822)	0	0	5.750	4.088	AO	33,853	135,413	11/12/2021	04/01/2048
161175-BT-0	CHARTER COMMUNICATIONS			1	2.C FE	12,536,916	75.3290	8,662,873	11,500,000	12,447,349	0	(28,774)	0	0	4.800	4.227	MS	184,000	480,000	09/09/2024	03/01/2050
161175-CA-0	CHARTER COMMUNICATIONS			1	2.C FE	14,992,650	64.3310	9,649,654	15,000,000	14,992,106	0	151	0	0	3.900	3.903	JD	48,750	585,000	02/18/2021	06/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-CG-7	CHARTER COMMUNICATIONS				2.C FE	1,196,655	61.0490	1,220,978	2,000,000	1,176,416	0	(20,239)	0	0	3.950	7.105	JD	219	69,125	08/28/2024	06/30/2062
161175-CJ-1	CHARTER COMMUNICATIONS			1	2.C FE	4,981,700	89.3390	4,466,948	5,000,000	4,985,316	0	1,415	0	0	4.400	4.442	AO	55,000	220,000	03/10/2022	04/01/2033
16411Q-AG-6	CHENIERE ENERGY			1	2.C FE	874,930	96.8180	834,570	862,000	866,979	0	(1,689)	0	0	4.500	4.273	AO	9,698	38,790	11/14/2019	10/01/2029
16411Q-AK-7	CHENIERE ENERGY			1	2.C FE	6,326,867	92.4710	6,328,694	6,844,000	6,338,523	0	11,656	0	0	4.000	5.424	MS	91,253	0	10/29/2024	03/01/2031
16411Q-AN-1	CHENIERE ENERGY			1	2.C FE	438,188	86.7110	390,201	450,000	441,391	0	1,051	0	0	3.250	3.558	JJ	6,134	14,625	11/30/2021	01/31/2032
16412X-A@-4	CHENIERE				2.B FE	25,000,000	85.3040	21,325,887	25,000,000	25,000,000	0	0	0	0	3.925	3.926	JD	2,726	981,250	10/11/2019	12/31/2039
16412X-AG-0	CHENIERE			1	2.B FE	1,031,675	100.5370	1,033,516	1,028,000	1,028,924	0	(429)	0	0	5.125	5.076	JD	146	52,685	05/15/2017	06/30/2027
166754-AS-0	CHEVRON PHILLIPS CHEMICAL			1	1.G FE	995,910	96.2130	962,135	1,000,000	998,418	0	420	0	0	3.700	3.749	JD	3,083	37,000	02/27/2018	06/01/2028
166756-AH-9	CHEVRON USA			2	1.D FE	9,000,000	56.2910	5,066,175	9,000,000	9,000,000	0	0	0	0	2.343	2.343	FA	81,419	210,870	08/10/2020	08/12/2050
166756-AL-0	CHEVRON USA			1	1.D FE	2,904,597	91.5220	2,745,670	3,000,000	2,955,871	0	16,400	0	0	1.018	1.595	FA	11,792	30,540	10/26/2021	08/12/2027
166764-BL-3	CHEVRON			1	1.C FE	3,000,000	98.0470	2,941,422	3,000,000	3,000,000	0	0	0	0	2.954	2.954	MN	11,078	88,620	05/09/2016	05/16/2026
166764-CA-6	CHEVRON			2	1.D FE	26,642,200	66.0720	16,518,028	25,000,000	26,467,581	0	(40,701)	0	0	3.078	2.750	MN	106,875	769,500	07/01/2020	05/11/2050
16829@-AB-9	CHICK-FIL-A				2.A PL	2,000,000	97.3790	1,947,570	2,000,000	2,000,000	0	0	0	0	1.610	1.610	AO	5,546	32,200	10/16/2020	10/29/2025
16829@-AC-7	CHICK-FIL-A				2.A PL	3,000,000	94.3340	2,830,017	3,000,000	3,000,000	0	0	0	0	1.720	1.720	AO	8,887	51,600	10/16/2020	10/29/2026
16829@-AD-5	CHICK-FIL-A				2.A PL	3,000,000	91.4740	2,744,210	3,000,000	3,000,000	0	0	0	0	1.820	1.820	AO	9,403	54,600	10/16/2020	10/29/2027
16829@-AE-3	CHICK-FIL-A				2.A PL	17,000,000	88.9660	15,124,184	17,000,000	17,000,000	0	0	0	0	1.900	1.900	AO	55,628	323,000	10/16/2020	10/29/2028
16829@-AF-0	CHICK-FIL-A				2.A PL	10,500,000	86.5080	9,083,360	10,500,000	10,500,000	0	0	0	0	1.970	1.970	AO	35,624	206,850	10/16/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A				2.A PL	24,000,000	84.2510	20,220,211	24,000,000	24,000,000	0	0	0	0	2.090	2.090	AO	86,387	501,600	10/16/2020	10/29/2030
16829@-AH-6	CHICK-FIL-A				2.A PL	40,000,000	99.3890	39,755,530	40,000,000	40,000,000	0	0	0	0	4.970	4.970	AO	66,267	0	10/23/2024	10/29/2027
16829@-AJ-2	CHICK-FIL-A				2.A PL	7,000,000	99.0100	6,930,718	7,000,000	7,000,000	0	0	0	0	5.110	5.110	AO	60,610	0	10/23/2024	10/29/2029
16876D-AA-6	CHILDRENS HOSPITAL			2	1.E FE	31,487,393	63.3330	19,950,008	31,500,000	31,487,886	0	229	0	0	2.928	2.930	JJ	425,292	922,320	08/27/2020	07/15/2050
169905-AG-1	CHOICE HOTELS			2	2.C FE	13,260,841	90.0080	11,908,073	13,230,000	13,247,804	0	(3,258)	0	0	3.700	3.670	JJ	225,719	489,510	09/21/2020	01/15/2031
171239-AG-1	CHUBB INA			2	1.F FE	8,510,978	83.0540	7,084,481	8,530,000	8,518,767	0	1,870	0	0	1.375	1.399	MS	34,535	117,288	09/14/2020	09/15/2030
171265-C#-6	CHUGACH ELECTRIC				1.G	2,966,667	69.1800	2,052,351	2,966,667	2,966,667	0	0	0	0	2.910	2.910	AO	14,628	86,330	09/22/2020	10/30/2050
171265-C@-8	CHUGACH ELECTRIC				1.G	2,500,000	84.3630	2,109,073	2,500,000	2,500,000	0	0	0	0	2.380	2.380	AO	10,082	59,500	09/22/2020	10/30/2039
17252M-AN-0	CINTAS			1	1.G FE	34,968,104	98.0190	34,195,879	34,887,000	34,911,874	0	(13,907)	0	0	3.700	3.657	AO	322,705	1,290,819	06/17/2019	04/01/2027
17252M-AQ-3	CINTAS			1	1.G FE	31,661,942	93.5780	29,645,388	31,680,000	31,664,627	0	1,610	0	0	4.000	4.007	MN	211,200	1,267,200	04/26/2022	05/01/2032
17275R-AF-9	CISCO SYSTEMS			1	1.D FE	9,781,316	100.8160	10,081,573	10,000,000	9,821,517	0	7,345	0	0	5.500	5.678	JJ	253,611	550,000	10/22/2018	01/15/2040
17275R-BL-5	CISCO SYSTEMS			1	1.D FE	9,914,150	96.9080	9,690,764	10,000,000	9,983,260	0	9,287	0	0	2.500	2.599	MS	70,139	250,000	11/04/2016	09/20/2026
17275R-BS-0	CISCO SYSTEMS			1	1.E FE	565,872	100.3590	569,033	567,000	565,952	0	80	0	0	4.950	4.984	FA	9,745	14,033	02/21/2024	02/26/2031
17275R-BU-5	CISCO SYSTEMS			1	1.E FE	493,010	97.2010	481,147	495,000	492,997	0	(13)	0	0	5.300	5.327	FA	9,109	13,118	02/21/2024	02/26/2054
172967-EW-7	CITIGROUP				1.G FE	8,833,984	123.5260	6,176,322	5,000,000	8,109,822	0	(170,286)	0	0	8.125	2.864	JJ	187,326	406,250	07/14/2020	07/15/2039
172967-HA-2	CITIGROUP				2.B FE	15,343,800	109.9640	10,996,414	10,000,000	14,599,258	0	(174,596)	0	0	6.675	3.346	MS	200,250	667,500	06/23/2020	09/13/2043
172967-LS-8	CITIGROUP			1	1.G FE	2,378,580	96.2430	2,406,068	2,500,000	2,448,771	0	12,078	0	0	3.520	4.102	AO	15,644	88,000	06/27/2018	10/27/2028
172967-NE-7	CITIGROUP			1	1.G FE	8,710,000	83.3840	7,262,765	8,710,000	8,710,000	0	0	0	0	2.520	2.520	MN	35,363	219,492	10/27/2021	11/03/2032
172967-NU-1	CITIGROUP			1	1.G FE	17,591,000	96.6490	17,001,605	17,591,000	17,591,000	0	0	0	0	4.910	4.910	MN	88,771	863,718	05/17/2022	05/24/2033
17325F-BB-3	CITIBANK NA			1	1.E FE	8,000,000	103.1220	8,249,749	8,000,000	8,000,000	0	0	0	0	5.803	5.803	MS	118,639	464,240	09/26/2023	09/29/2028
17327C-AQ-6	CITIGROUP INC			1	1.G FE	7,166,240	85.9040	6,872,340	8,000,000	7,189,798	0	23,558	0	0	3.057	4.572	JJ	105,976	0	09/18/2024	01/25/2033
17327C-AT-0	CITIGROUP INC			1	1.G FE	2,393,000	97.1700	2,325,274	2,393,000	2,393,000	0	0	0	0	4.542	4.542	MS	30,796	0	09/12/2024	09/19/2030
18013R-AA-5	CLAREMONT MCKENNA			2	1.D FE	1,932,758	68.8120	1,149,156	1,670,000	1,904,989	0	(6,788)	0	0	3.378	2.598	JJ	28,206	56,413	09/21/2020	01/01/2050
184496-AQ-0	CLEAN HARBORS			2	3.C FE	1,000,000	100.6780	1,006,780	1,000,000	1,000,000	0	0	0	0	6.375	6.375	FA	26,563	63,750	01/17/2023	02/01/2031
18469P-D#-4	CLEARBRIDGE ENERGY			1	1.A FE	1,119,220	99.1680	1,109,906	1,119,220	1,119,220	0	0	0	0	3.460	3.460	JD	2,151	38,725	05/29/2015	06/11/2025
18469P-E*-7	CLEARBRIDGE ENERGY			1	1.A FE	1,119,220	95.9590	1,073,993	1,119,220	1,119,220	0	0	0	0	3.560	3.560	JD	2,214	39,844	05/29/2015	06/11/2027
18551P-AC-3	CLECO CORPORATE HOLDINGS			1	2.C FE	10,000,000	97.9500	9,795,014	10,000,000	10,000,000	0	0	0	0	3.743	3.743	MN	62,383	374,300	05/12/2016	05/01/2026
18600T-AA-0	CLEVELAND CLINIC CLECLI			1	1.C FE	8,969,216	83.1230	7,231,694	8,700,000	8,968,353	0	(206)	0	0	4.858	4.710	JJ	211,323	422,646	01/01/2019	01/01/2114

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
186108-CL-8	CLEVELAND ELECTRIC			1	2.B FE	7,244,563	96.2990	6,981,711	7,250,000	7,246,706	0	428	0	0	4.550	4.558	MN	42,151	329,875	10/30/2018	11/15/2030
18685@-AS-1	CLIFFWATER CORP				1.C PL	5,000,000	102.4960	5,124,778	5,000,000	5,000,000	0	0	0	0	7.040	7.040	JJ	157,422	206,311	12/18/2023	01/20/2027
18685@-AY-8	CLIFFWATER CORP				1.C PL	20,000,000	101.0720	20,214,483	20,000,000	20,000,000	0	0	0	0	6.200	6.200	FA	468,444	0	06/28/2024	08/15/2027
18685@-AZ-5	CLIFFWATER CORP				1.C PL	17,500,000	99.9930	17,498,781	17,500,000	17,500,000	0	0	0	0	6.320	6.320	FA	417,822	0	06/28/2024	08/15/2029
191216-CQ-1	COCA-COLA ENTERPRISES			1	1.E FE	9,935,800	82.6140	8,261,369	10,000,000	9,940,892	0	1,278	0	0	4.200	4.238	MS	112,000	420,000	03/20/2020	03/25/2050
191216-CR-9	COCA-COLA ENTERPRISES			1	1.E FE	7,998,480	97.9230	7,833,845	8,000,000	7,999,194	0	222	0	0	3.375	3.378	MS	72,000	270,000	03/20/2020	03/25/2027
191216-CY-4	COCA-COLA ENTERPRISES			1	1.E FE	5,297,150	58.6340	2,931,717	5,000,000	5,276,762	0	(4,802)	0	0	2.750	2.513	JD	11,458	137,500	07/14/2020	06/01/2060
191216-DC-1	COCA-COLA ENTERPRISES				1.E FE	5,509,960	58.8000	3,259,849	5,544,000	5,513,209	0	817	0	0	2.500	2.529	MS	40,810	138,600	09/14/2020	03/15/2051
191216-DE-7	COCA-COLA ENTERPRISES				1.E FE	1,729,671	81.8460	1,415,943	1,730,000	1,729,790	0	31	0	0	1.375	1.377	MS	7,004	23,788	09/14/2020	03/15/2031
19416Q-EJ-5	COLGATE-PALM CO			1	1.E FE	24,274,738	83.4300	20,006,586	23,980,000	24,229,981	0	(8,373)	0	0	4.000	3.923	FA	362,364	959,200	01/01/2019	08/15/2045
195869-AD-4	COLONIAL PIPELINE CO			1	1.G FE	8,960,644	113.4380	7,592,372	6,693,000	7,949,082	0	(183,604)	0	0	8.375	4.661	MN	93,423	560,539	01/01/2019	11/01/2030
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	6,335,505	100.5300	5,324,046	5,296,000	6,087,190	0	(44,997)	0	0	6.375	4.780	FA	140,675	337,620	01/01/2019	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO			1	1.G FE	4,792,760	78.9410	3,157,626	4,000,000	4,722,266	0	(21,446)	0	0	4.250	3.135	AO	35,889	170,000	07/30/2021	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	10,146,586	99.7350	9,973,534	10,000,000	9,999,400	0	(19,768)	0	0	4.500	4.303	JD	37,500	450,000	06/24/2016	06/01/2025
198643-AA-6	COLUMBIA UNIV			1	1.A FE	1,204,742	80.3520	997,162	1,241,000	1,211,075	0	1,131	0	0	3.827	4.018	AO	11,873	47,493	01/01/2019	10/01/2042
198643-AB-4	COLUMBIA UNIV			1	1.A FE	9,296,516	70.9850	7,212,058	10,160,000	9,421,829	0	22,433	0	0	3.457	3.973	AO	87,808	351,231	01/01/2019	10/01/2045
20030N-AM-3	COMCAST			1	1.G FE	1,505,248	107.1530	1,375,838	1,284,000	1,451,520	0	(9,771)	0	0	6.450	5.007	MS	24,385	82,818	01/01/2019	03/15/2037
20030N-AY-7	COMCAST			1	1.G FE	29,868,324	108.0310	32,409,256	30,000,000	29,894,575	0	4,242	0	0	6.550	6.588	JJ	982,500	1,965,000	10/22/2018	07/01/2039
20030N-BE-0	COMCAST			1	1.G FE	2,734,981	87.7240	1,929,931	2,200,000	2,674,608	0	(20,199)	0	0	4.650	3.052	JJ	47,172	102,300	11/30/2021	07/15/2042
20030N-BK-6	COMCAST			1	1.G FE	2,048,409	87.4850	1,312,276	1,500,000	1,975,529	0	(18,863)	0	0	4.750	2.633	MS	23,750	71,250	12/28/2020	03/01/2044
20030N-BQ-3	COMCAST			2	1.G FE	6,031,319	85.6150	3,852,688	4,500,000	5,842,302	0	(48,931)	0	0	4.600	2.689	FA	78,200	207,000	12/28/2020	08/15/2045
20030N-BT-7	COMCAST			1	1.G FE	8,984,500	80.7630	8,076,257	10,000,000	9,281,182	0	48,227	0	0	3.200	3.983	JJ	147,556	320,000	02/08/2018	07/15/2036
20030N-BW-0	COMCAST			1	1.G FE	3,010,111	95.5980	3,154,741	3,300,000	3,232,238	0	31,559	0	0	2.350	3.401	JJ	35,759	77,550	02/14/2017	01/15/2027
20030N-CH-2	COMCAST			1	1.G FE	9,624,400	95.9940	9,599,419	10,000,000	9,854,960	0	39,784	0	0	3.550	4.018	MN	59,167	355,000	07/19/2018	05/01/2028
20030N-CT-6	COMCAST			1	1.G FE	21,000,495	97.5230	20,490,647	21,011,000	21,005,532	0	1,045	0	0	4.150	4.156	AO	184,080	871,957	10/02/2018	10/15/2028
20030N-DH-1	COMCAST			1	1.G FE	575,620	80.4330	402,166	500,000	564,227	0	(3,507)	0	0	3.750	2.689	AO	4,688	18,750	08/23/2021	04/01/2040
20030N-DP-3	COMCAST			1	1.G FE	4,464,450	54.5760	2,455,931	4,500,000	4,467,723	0	803	0	0	2.450	2.486	FA	41,650	110,250	08/11/2020	08/15/2052
20030N-DQ-1	COMCAST			2	1.G FE	4,459,410	52.1810	2,348,149	4,500,000	4,461,737	0	582	0	0	2.650	2.686	FA	45,050	119,250	08/11/2020	08/15/2062
20030N-DS-7	COMCAST			1	1.G FE	4,444,213	60.2730	1,712,366	2,841,000	4,280,160	0	(49,185)	0	0	2.887	0.761	MN	13,670	82,020	08/18/2021	11/01/2051
20030N-DU-2	COMCAST			1	1.G FE	10,757,620	58.3830	8,664,079	14,840,000	10,893,274	0	54,772	0	0	2.937	4.521	MN	72,642	435,851	06/07/2022	11/01/2056
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	4,978,200	102.9080	5,145,398	5,000,000	4,989,841	0	928	0	0	5.875	5.906	FA	122,396	293,750	01/14/2003	02/01/2033
202795-JA-9	COMMONWEALTH EDISON			1	1.F FE	866,793	78.7850	753,186	956,000	881,825	0	2,699	0	0	3.800	4.436	AO	9,082	36,328	10/01/2018	10/01/2042
202795-JN-1	COMMONWEALTH EDISON			1	1.F FE	4,988,000	96.4970	4,824,859	5,000,000	4,994,979	0	1,232	0	0	3.700	3.729	FA	69,889	185,000	08/07/2018	08/15/2028
202795-JW-1	COMMONWEALTH EDISON			1	1.F FE	3,595,392	87.8580	3,162,893	3,600,000	3,596,430	0	422	0	0	3.150	3.165	MS	33,390	113,400	03/08/2022	03/15/2032
20454P-AC-7	COMPEER			2	2.B FE	2,000,000	77.5250	1,550,500	2,000,000	2,000,000	0	0	0	0	3.375	3.375	JD	5,625	67,500	05/12/2021	06/01/2036
205887-CC-4	CONAGRA BRANDS			1	2.C FE	9,996,700	99.4800	9,948,050	10,000,000	9,997,969	0	322	0	0	4.850	4.854	MN	80,833	485,000	10/15/2018	11/01/2028
207597-DV-4	CONNECTICUT LIGHT			1	1.E FE	9,188,037	106.2970	7,972,289	7,500,000	8,735,794	0	(81,333)	0	0	6.350	4.489	JD	39,688	476,250	01/01/2019	06/01/2036
207597-EA-9	CONNECTICUT LIGHT			1	1.E FE	2,238,217	106.2960	1,957,964	1,842,000	2,143,000	0	(17,122)	0	0	6.375	4.652	MS	39,143	117,428	10/01/2018	09/01/2037
207597-EH-4	CONNECTICUT LIGHT			1	1.E FE	2,447,683	81.5330	2,042,403	2,505,000	2,455,993	0	1,474	0	0	4.150	4.295	JD	8,663	103,958	10/01/2018	06/01/2045
207597-EL-5	CONNECTICUT LIGHT			1	1.E FE	6,171,750	78.5020	3,925,097	5,000,000	6,033,311	0	(32,243)	0	0	4.000	2.769	AO	50,000	200,000	06/26/2020	04/01/2048
20825C-AF-1	CONOCOPHILLIPS			1	1.F FE	4,078,000	105.7320	4,229,274	4,000,000	4,037,830	0	(3,797)	0	0	5.900	5.746	AO	49,822	236,000	07/22/2009	10/15/2032
20825C-AW-4	CONOCOPHILLIPS			1	1.F FE	13,963,618	97.2650	13,617,118	14,000,000	13,983,451	0	5,397	0	0	3.750	3.794	AO	131,250	525,000	02/08/2021	10/01/2027
20825C-BA-1	CONOCOPHILLIPS			1	1.F FE	2,947,588	85.3650	2,560,946	3,000,000	2,963,210	0	5,463	0	0	2.400	2.618	FA	27,200	72,000	01/27/2022	02/15/2031
20826F-AR-7	CONOCOPHILLIPS			1	1.F FE	2,701,293	102.2780	2,288,983	2,238,000	2,669,366	0	(12,404)	0	0	5.950	4.508	MS	39,209	133,161	04/30/2022	03/15/2046
20826F-BD-7	CONOCOPHILLIPS			1	1.F FE	11,300,000	72.2390	10,457,094	14,475,758	11,355,949	0	26,045	0	0	4.025	5.369	MS	171,558	582,619	10/04/2022	03/15/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20826F-BE-5	CONOCOPHILLIPS			1	1.F FE	993,770	92.5710	925,705	1,000,000	993,832	0	90	0	0	5.300	5.342	MN	6,772	53,000	05/09/2023	05/15/2053
209111-EL-3	CONSOLIDATED EDISON OF NY			1	1.G FE	6,501,777	103.5000	5,802,196	5,606,000	6,257,674	0	(43,863)	0	0	5.850	4.516	MS	96,563	327,951	01/01/2019	03/15/2036
209111-ES-8	CONSOLIDATED EDISON OF NY			1	1.G FE	4,750,369	106.1420	4,139,533	3,900,000	4,544,512	0	(37,071)	0	0	6.300	4.563	FA	92,820	245,700	01/01/2019	08/15/2037
209111-EY-5	CONSOLIDATED EDISON OF NY			1	1.G FE	2,873,494	98.8440	2,518,545	2,548,000	2,807,138	0	(11,922)	0	0	5.500	4.553	JD	11,678	140,140	10/01/2018	12/01/2039
209111-FA-6	CONSOLIDATED EDISON OF NY			1	1.G FE	7,144,367	100.5680	6,209,088	6,174,000	6,954,703	0	(34,201)	0	0	5.700	4.551	JD	15,641	351,918	01/01/2019	06/15/2040
209111-FF-5	CONSOLIDATED EDISON OF NY			1	1.G FE	5,008,624	83.8940	4,278,590	5,100,000	5,015,686	0	1,252	0	0	4.625	4.728	JD	19,656	235,875	01/01/2019	12/01/2054
209111-FG-3	CONSOLIDATED EDISON OF NY			1	1.G FE	9,990,000	84.7500	8,474,960	10,000,000	9,991,605	0	228	0	0	4.500	4.506	JD	37,500	450,000	11/12/2015	12/01/2045
209111-FH-1	CONSOLIDATED EDISON OF NY			1	1.G FE	7,489,425	76.3090	5,723,144	7,500,000	7,491,203	0	256	0	0	3.850	3.858	JD	12,833	288,750	06/14/2016	06/15/2046
209111-FT-5	CONSOLIDATED EDISON OF NY			1	1.G FE	6,474,975	85.4370	5,553,436	6,500,000	6,477,451	0	499	0	0	4.650	4.674	JD	25,188	302,250	11/27/2018	12/01/2048
209111-GA-5	CONSOLIDATED EDISON OF NY			1	1.G FE	1,995,040	85.8640	1,717,277	2,000,000	1,996,661	0	471	0	0	2.400	2.428	JD	2,133	48,000	06/03/2021	06/15/2031
21036P-BH-0	CONSTELLATION BRANDS			1	2.C FE	965,684	83.2140	807,177	970,000	967,045	0	410	0	0	2.250	2.300	FA	9,094	21,825	07/21/2021	08/01/2031
21036P-BL-1	CONSTELLATION BRANDS			1	2.C FE	1,494,570	96.1860	1,442,796	1,500,000	1,495,679	0	470	0	0	4.750	4.796	MN	10,292	71,250	05/02/2022	05/09/2032
21036P-BP-2	CONSTELLATION BRANDS			1	2.C FE	472,697	96.5580	459,614	476,000	473,109	0	271	0	0	4.900	4.989	MN	3,887	23,324	04/27/2023	05/01/2033
210385-AE-0	CONSTELLATION EN GEN LLC			1	2.A FE	478,808	105.9260	507,386	479,000	478,752	0	5	0	0	6.500	6.503	AO	7,784	31,308	09/26/2023	10/01/2053
210385-AF-7	CONSTELLATION EN GEN LLC				2.A FE	1,245,433	97.3390	1,216,733	1,250,000	1,245,357	0	(76)	0	0	5.750	5.776	MS	21,163	35,938	03/14/2024	03/15/2054
210518-B*-6	CONSUMERS ENERGY				1.E	44,857,442	101.9310	35,675,823	35,000,000	42,887,994	0	(350,247)	0	0	6.170	4.193	MS	719,833	2,159,500	10/01/2018	09/01/2040
210518-C8-3	CONSUMERS ENERGY				1.E	25,529,861	89.7540	20,643,506	23,000,000	25,028,227	0	(89,087)	0	0	4.970	4.200	AO	241,321	1,143,100	10/01/2018	10/15/2040
210518-CX-2	CONSUMERS ENERGY			1	1.E FE	2,490,803	78.5610	2,094,448	2,666,000	2,498,679	0	1,428	0	0	4.350	4.700	FA	38,979	115,971	10/01/2018	08/31/2064
210518-CY-0	CONSUMERS ENERGY			2	1.F FE	3,332,515	78.7060	2,754,699	3,500,000	3,355,633	0	4,140	0	0	4.100	4.404	MN	18,336	143,500	01/01/2019	11/15/2045
210518-D8-2	CONSUMERS ENERGY				1.E	35,526,869	81.1770	28,411,794	35,000,000	35,437,820	0	(16,077)	0	0	4.310	4.210	JD	67,044	1,508,500	10/01/2018	12/15/2042
210518-DD-5	CONSUMERS ENERGY			1	1.E FE	15,742,633	83.0780	13,128,787	15,803,000	15,748,022	0	1,231	0	0	4.350	4.373	AO	145,124	687,431	10/29/2018	04/15/2049
210518-DN-3	CONSUMERS ENERGY			1	1.F FE	3,996,640	60.3990	2,415,966	4,000,000	3,996,829	0	75	0	0	2.650	2.654	FA	40,044	106,000	08/02/2021	08/15/2052
21871X-AH-2	COREBRIDGE FINANCIAL INC			1	2.A FE	11,982,240	91.0160	10,921,869	12,000,000	11,985,874	0	1,586	0	0	3.900	3.918	AO	111,800	468,000	03/31/2022	04/05/2032
219350-AW-5	CORNING			1	2.A FE	1,204,320	88.9050	889,055	1,000,000	1,173,284	0	(7,302)	0	0	4.750	3.410	MS	13,986	47,500	06/25/2020	03/15/2042
219350-AX-3	CORNING			1	2.A FE	2,234,060	92.2470	1,844,945	2,000,000	2,179,843	0	(11,420)	0	0	4.700	3.773	MS	27,678	94,000	11/14/2019	03/15/2037
219350-BP-9	CORNING			1	2.A FE	22,257,852	74.9720	14,619,519	19,500,000	22,054,854	0	(69,071)	0	0	3.900	3.128	MN	97,175	760,500	12/20/2021	11/15/2049
22160K-AQ-8	COSTCO WHOLESALE			1	1.E FE	17,309,868	81.3770	14,350,842	17,635,000	17,366,820	0	30,704	0	0	1.750	1.959	AO	60,865	308,613	09/21/2023	04/20/2032
224044-BV-8	COX COMMUNICATIONS			1	2.B FE	24,408,549	116.9990	26,149,352	22,350,000	24,035,571	0	(70,546)	0	0	8.375	7.478	MS	623,938	1,871,813	10/22/2018	03/01/2039
224044-BY-2	COX COMMUNICATIONS			1	2.B FE	18,711,560	80.1740	11,224,382	14,000,000	17,986,306	0	(170,710)	0	0	4.700	2.690	JD	29,244	658,000	07/16/2020	12/15/2042
224044-CC-9	COX COMMUNICATIONS			2	2.B FE	612,907	80.2980	401,491	500,000	596,796	0	(3,970)	0	0	4.500	3.090	JD	63	22,500	09/28/2020	06/30/2043
224044-CG-0	COX COMMUNICATIONS			1	2.B FE	6,627,100	97.5930	6,831,532	7,000,000	6,907,932	0	50,682	0	0	3.350	4.153	MS	69,047	234,500	06/17/2019	09/15/2026
224044-CK-1	COX COMMUNICATIONS			2	2.B FE	6,168,816	77.3900	3,583,941	4,631,000	5,984,272	0	(43,582)	0	0	4.600	2.816	FA	80,476	213,026	07/21/2020	08/15/2047
224044-CL-9	COX COMMUNICATIONS			2	2.B FE	7,894,411	82.4120	6,527,060	7,920,000	7,904,698	0	2,487	0	0	1.800	1.835	AO	35,640	142,560	09/23/2020	10/01/2030
224044-CV-7	COX COMMUNICATIONS			1	2.B FE	1,375,327	92.6120	1,282,683	1,385,000	1,375,269	0	(58)	0	0	5.950	6.000	MS	29,987	0	10/09/2024	09/01/2054
225488-AA-9	CREDIT OPPORTUNITIES				2.B PL	30,000,000	96.1460	28,843,792	30,000,000	30,000,000	0	0	0	0	3.620	3.620	FA	404,233	1,086,000	07/28/2021	08/17/2026
228180-AB-1	CROWN AMERICAS			1	3.B FE	1,500,000	97.3200	1,459,794	1,500,000	1,500,000	0	0	0	0	5.250	5.250	AO	19,688	78,750	03/14/2022	04/01/2030
22819K-AB-6	CROWN AMERICAS			1	3.B FE	6,010,500	97.7780	5,671,098	5,800,000	5,848,894	0	(38,360)	0	0	4.250	3.541	MS	62,310	246,500	08/18/2020	09/30/2026
22822V-AR-2	CROWN CASTLE			1	2.B FE	9,917,900	90.9000	9,090,010	10,000,000	9,952,225	0	7,775	0	0	3.300	3.396	JJ	165,000	330,000	03/31/2020	07/01/2030
22964*-AC-2	CSOLAR			1	2.B PL	28,362,146	87.3060	24,761,816	28,362,146	28,362,146	0	0	0	0	3.850	3.868	MJSD	3,033	1,091,943	08/25/2017	03/31/2041
233293-AQ-2	DPL			1	3.B FE	980,930	93.1420	931,418	1,000,000	982,756	0	3,528	0	0	4.350	4.798	AO	9,183	43,500	07/29/2019	04/15/2029
233293-AR-0	DPL			1	3.B FE	950,000	98.5690	985,694	1,000,000	991,387	0	16,493	0	0	4.125	5.898	JJ	20,625	41,250	05/12/2022	07/01/2025
233331-AY-3	DTE ENERGY			1	2.B FE	6,446,394	96.8800	6,684,746	6,900,000	6,806,671	0	50,615	0	0	2.850	3.653	AO	49,163	196,650	12/06/2016	10/01/2026
23338V-AA-4	DTE ELECTRIC			1	1.F FE	2,651,567	81.0370	2,239,057	2,763,000	2,669,977	0	3,308	0	0	4.000	4.267	AO	27,630	110,520	10/01/2018	04/01/2043
23338V-AD-8	DTE ELECTRIC			1	1.E FE	12,307,093	84.2430	10,319,806	12,250,000	12,298,639	0	(1,651)	0	0	4.300	4.269	JJ	263,375	526,750	01/01/2019	07/01/2044
23345M-AA-5	DT MIDSTREAM			1	3.A FE	1,250,000	93.3880	1,167,348	1,250,000	1,250,000	0	0	0	0	4.125	4.125	JD	2,292	51,563	05/25/2021	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23345M-AB-3	DT MIDSTREAM			1	3.A FE	921,000	91.2420	840,340	921,000	921,000	0	0	0	0	4.375	4.375	JD	1,791	40,294	05/25/2021	06/15/2031
233851-BW-3	DAIMLER FINANCE			1	1.F FE	2,993,910	99.5150	2,985,447	3,000,000	2,999,582	0	621	0	0	3.300	3.324	MN	11,550	99,000	05/11/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE			1	1.F FE	13,419,875	99.2180	12,898,311	13,000,000	13,031,822	0	(53,232)	0	0	3.500	3.074	FA	187,056	455,000	03/28/2018	08/03/2025
233853-AG-5	DAIMLER FINANCE			1	1.G FE	16,947,810	90.7900	15,434,377	17,000,000	16,969,349	0	7,278	0	0	2.375	2.423	JD	19,066	403,750	12/02/2021	12/14/2028
235825-AF-3	DANA			1	3.C FE	214,000	98.5620	210,923	214,000	214,000	0	0	0	0	5.375	5.375	MN	1,470	11,503	11/05/2019	11/15/2027
235825-AG-1	DANA			1	3.C FE	478,000	98.6440	471,518	478,000	478,000	0	0	0	0	5.625	5.625	JD	1,195	26,888	06/16/2020	06/15/2028
235825-AJ-5	DANA			1	3.C FE	567,780	91.7180	687,885	750,000	602,316	0	14,748	0	0	4.500	8.203	FA	12,750	33,750	07/11/2022	02/15/2032
244199-BD-6	DEERE				1.F FE	1,889,599	103.1660	1,743,512	1,690,000	1,787,565	0	(18,138)	0	0	5.375	4.036	AO	18,924	90,838	01/01/2019	10/16/2029
244199-BH-7	DEERE			1	1.E FE	1,997,280	99.4650	1,989,298	2,000,000	1,999,742	0	515	0	0	2.750	2.779	AO	11,611	55,000	03/25/2020	04/15/2025
244199-BJ-3	DEERE			1	1.E FE	14,971,650	91.9800	13,796,930	15,000,000	14,983,626	0	2,730	0	0	3.100	3.122	AO	98,167	465,000	03/25/2020	04/15/2030
24422E-TH-2	JOHN DEERE CAPITAL				1.F FE	2,908,530	97.4560	2,923,687	3,000,000	2,964,950	0	23,165	0	0	2.650	3.486	JD	4,638	79,500	06/30/2022	06/10/2026
24422E-TW-9	JOHN DEERE CAPITAL				1.F FE	9,379,600	95.8300	9,582,978	10,000,000	9,796,873	0	70,685	0	0	2.800	3.599	MS	87,889	280,000	06/28/2018	09/08/2027
24422E-VL-0	JOHN DEERE CAPITAL				1.E FE	7,596,800	82.4190	8,241,903	10,000,000	8,147,920	0	256,404	0	0	1.450	5.046	JJ	66,861	145,000	10/12/2022	01/15/2031
24422E-WJ-4	JOHN DEERE CAPITAL				1.E FE	12,993,500	99.6630	12,956,176	13,000,000	12,997,824	0	2,193	0	0	4.050	4.068	MS	165,263	526,500	09/06/2022	09/08/2025
24422E-WN-5	JOHN DEERE CAPITAL				1.E FE	14,697,055	100.7280	14,817,098	14,710,000	14,699,645	0	1,690	0	0	4.850	4.865	AO	158,541	713,435	10/05/2022	10/11/2029
24582@-AA-2	DELAWARE BASIN RESIDUE				2.B PL	38,835,424	88.0000	34,175,147	38,835,424	38,835,424	0	0	0	0	3.000	3.011	MJSD	3,236	1,165,069	12/01/2022	09/30/2036
246114-AC-6	DELAWARE LIFE GLOBAL				1.G FE	18,000,000	95.5110	17,191,935	18,000,000	18,000,000	0	0	0	0	3.530	3.530	MS	195,915	635,400	03/10/2022	03/10/2027
246114-AD-4	DELAWARE LIFE GLOBAL				1.G FE	25,000,000	92.7980	23,199,380	25,000,000	25,000,000	0	0	0	0	3.710	3.710	MS	285,979	927,500	03/10/2022	03/10/2029
246688-AF-2	DELHAIZE AMERICA			1	2.A FE	6,756,853	117.8340	6,870,875	5,831,000	6,241,446	0	(49,517)	0	0	9.000	7.568	AO	110,789	524,790	09/15/2006	04/15/2031
24703T-AD-8	DELL INTERNATIONAL			1	2.B FE	1,778,073	101.4340	1,701,040	1,677,000	1,695,445	0	(14,393)	0	0	6.020	5.073	JD	4,487	100,955	06/04/2018	06/15/2026
24736X-AA-6	DELTA AIR LINES			1	1.F FE	4,770,984	96.9910	4,714,762	4,861,030	4,827,551	0	10,760	0	0	3.625	3.940	JJ	73,911	176,212	01/01/2019	07/30/2027
250847-DU-1	DTE ELECTRIC			1	1.F FE	4,370,360	104.7940	4,610,950	4,400,000	4,386,097	0	1,288	0	0	6.350	6.400	AO	58,984	279,400	12/02/2002	10/15/2032
250847-EH-9	DTE ELECTRIC			1	1.F FE	3,853,600	84.4700	3,230,985	3,825,000	3,848,128	0	(981)	0	0	4.500	4.446	MS	57,375	172,125	01/01/2019	09/01/2041
25179M-AL-7	DEVON ENERGY			1	2.B FE	3,413,461	92.4250	2,832,831	3,065,000	3,360,651	0	(13,113)	0	0	5.600	4.705	JJ	79,145	171,640	12/23/2022	07/15/2041
25179M-AN-3	DEVON ENERGY			2	2.B FE	3,132,489	83.1280	2,377,447	2,860,000	3,095,890	0	(9,575)	0	0	4.750	4.069	MN	17,359	135,850	12/11/2020	05/15/2042
25278X-BB-4	DIAMONDBACK ENERGY			1	2.B FE	1,499,310	94.0320	1,410,477	1,500,000	1,499,158	0	(152)	0	0	5.900	5.903	AO	17,946	44,250	04/09/2024	04/18/2064
25461L-AA-0	DIRECTV HOLDINGS/FING			1	3.B FE	752,000	97.4300	732,673	752,000	752,000	0	0	0	0	5.875	5.875	FA	16,690	44,180	07/22/2021	08/15/2027
25466A-AE-1	DISCOVER BANK				2.B FE	7,976,160	99.1730	7,933,845	8,000,000	7,996,602	0	2,358	0	0	4.250	4.282	MS	102,000	340,000	03/10/2014	03/13/2026
25466A-AP-6	DISCOVER BANK			2	2.B FE	9,985,000	97.9340	9,793,414	10,000,000	9,992,986	0	1,543	0	0	4.650	4.669	MS	139,500	465,000	09/10/2018	09/13/2028
254687-DZ-6	WALT DISNEY				1.F FE	16,011,761	108.9840	13,078,074	12,000,000	14,858,739	0	(241,787)	0	0	6.200	3.342	JD	33,067	744,000	07/14/2020	12/15/2034
254687-EB-8	WALT DISNEY			1	1.F FE	5,743,962	109.8060	4,941,266	4,500,000	5,405,353	0	(64,312)	0	0	6.400	4.101	JD	12,800	288,000	03/20/2019	12/15/2035
254687-ED-4	WALT DISNEY				1.F FE	4,409,655	125.2740	3,758,217	3,000,000	4,056,071	0	(67,474)	0	0	8.150	4.310	AO	50,258	244,500	03/20/2019	10/17/2036
254687-ER-3	WALT DISNEY			1	1.F FE	3,385,073	106.0020	2,809,046	2,650,000	3,250,409	0	(25,615)	0	0	6.150	4.201	FA	61,568	162,975	03/20/2019	02/15/2041
254687-FL-5	WALT DISNEY			1	1.F FE	26,139,099	88.9230	24,554,364	27,613,000	26,672,298	0	181,535	0	0	2.000	2.770	MS	184,087	552,260	04/28/2022	09/01/2029
25468P-CR-5	WALT DISNEY			1	1.G FE	3,832,414	83.7360	3,349,434	4,000,000	3,862,344	0	5,341	0	0	4.125	4.415	JD	13,750	165,000	01/01/2019	12/01/2041
25468P-CX-2	WALT DISNEY			1	1.G FE	15,445,155	78.3990	11,342,719	14,468,000	15,330,419	0	(37,119)	0	0	3.700	3.245	JD	44,610	535,316	07/30/2021	12/01/2042
25468P-DF-0	TWDC ENTERPRISES 18			1	1.G FE	7,980,960	99.0010	7,920,055	8,000,000	7,998,197	0	2,137	0	0	3.150	3.178	MS	72,800	252,000	09/14/2015	09/17/2025
25468P-DK-9	TWDC ENTERPRISES 18			1	1.G FE	30,122,552	98.4320	29,831,838	30,307,000	30,269,104	0	32,111	0	0	3.000	3.113	FA	348,531	909,210	06/30/2022	02/13/2026
254709-AL-2	DISCOVER FINANCIAL SERVICES				2.B FE	9,930,300	99.7850	9,978,521	10,000,000	9,997,639	0	8,173	0	0	3.750	3.839	MS	121,875	375,000	10/22/2015	03/04/2025
25470D-AD-1	DISCOVERY COMMUNICATIONS			1	2.C FE	2,999,220	92.3760	2,771,271	3,000,000	2,999,236	0	21	0	0	6.350	6.352	JD	15,875	190,500	05/26/2010	06/01/2040
256746-AH-1	DOLLAR TREE			1	2.B FE	6,852,320	97.2100	6,804,735	7,000,000	6,938,488	0	16,427	0	0	4.200	4.482	MN	37,567	294,000	03/08/2019	05/15/2028
256746-AJ-7	DOLLAR TREE			1	2.B FE	3,390,820	84.3530	2,868,001	3,400,000	3,393,353	0	858	0	0	2.650	2.681	JD	7,508	90,100	11/29/2021	12/01/2031
25746U-BQ-1	DOMINION ENERGY			1	2.B FE	1,203,134	79.2140	839,664	1,060,000	1,185,984	0	(5,446)	0	0	4.050	3.150	MS	12,641	42,930	09/29/2021	09/15/2042
25746U-CK-3	DOMINION ENERGY			1	2.B FE	9,996,500	97.0730	9,707,323	10,000,000	9,999,183	0	374	0	0	2.850	2.854	FA	107,667	285,000	08/04/2016	08/15/2026
25746U-CZ-0	DOMINION ENERGY			1	2.B FE	7,715,494	82.4700	4,905,286	5,948,000	7,530,126	0	(45,158)	0	0	4.600	3.020	MS	80,562	273,608	09/29/2021	03/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25746U-DV-8	DOMINION ENERGY			2	2.C FE	7,965,000	101.6660	8,097,729	7,965,000	7,965,000	0	0	0	0	6.625	6.625	MN	63,029	0	11/14/2024	05/15/2055
260003-AM-0	DOVER			1	2.A FE	12,419,379	98.5850	12,323,183	12,500,000	12,489,995	0	10,797	0	0	3.150	3.241	MN	50,313	393,750	10/22/2018	11/15/2025
260543-BY-8	DOW CHEMICAL			1	2.B FE	12,006,077	132.6150	15,842,134	11,946,000	11,991,370	0	(1,552)	0	0	9.400	9.349	MN	143,485	1,122,924	06/17/2009	05/15/2039
260543-CG-6	DOW CHEMICAL			1	2.B FE	626,293	82.0480	430,751	525,000	615,003	0	(3,715)	0	0	4.375	3.116	MN	2,935	22,969	11/12/2021	11/15/2042
26078J-AC-4	DOWDUPONT			1	2.A FE	10,036,765	99.7500	9,025,382	9,048,000	9,171,912	0	(171,853)	0	0	4.493	2.523	MN	51,945	406,527	09/06/2019	11/15/2025
26078J-AD-2	DOWDUPONT			1	2.A FE	6,471,060	99.5440	5,972,656	6,000,000	6,201,795	0	(51,101)	0	0	4.725	3.724	MN	36,225	283,500	04/03/2019	11/15/2028
26078J-AF-7	DOWDUPONT	C.		1	2.A FE	2,000,000	99.4640	1,989,276	2,000,000	2,000,000	0	0	0	0	5.419	5.419	MN	13,849	108,380	11/14/2018	11/15/2048
26113*-AA-7	DYAL CAPITAL				1.F PL	5,950,000	86.9560	5,173,870	5,950,000	5,950,000	0	0	0	0	3.650	3.650	FA	77,821	217,175	02/05/2021	02/22/2031
26113@-AA-5	DYAL CAPITAL				1.F PL	11,050,000	86.9560	9,608,616	11,050,000	11,050,000	0	0	0	0	3.650	3.650	FA	144,525	403,325	02/05/2021	02/22/2031
26138E-AT-6	DR PEPPER SNAPPLE GROUP			1	2.B FE	1,181,047	83.8440	809,095	965,000	1,160,526	0	(6,528)	0	0	4.500	3.166	MN	5,549	43,425	09/29/2021	11/15/2045
263901-AB-6	DUKE ENERGY INDIANA			1	1.F FE	23,717,494	107.9660	24,292,250	22,500,000	23,458,820	0	(47,392)	0	0	6.450	5.977	AO	362,813	1,451,250	01/01/2019	04/01/2039
264399-DK-9	DUKE ENERGY CAROLINAS			1	2.A FE	2,801,088	103.8740	3,739,452	3,600,000	3,364,384	0	49,393	0	0	6.000	7.976	JD	18,000	216,000	01/20/2000	12/01/2028
264399-ED-4	DUKE ENERGY CAROLINAS			1	2.A FE	795,360	107.5360	860,288	800,000	797,800	0	201	0	0	6.450	6.493	AO	10,893	51,600	12/02/2002	10/15/2032
26439X-AC-7	DUKE ENERGY FIEL			1	2.C FE	4,086,250	113.3210	3,966,221	3,500,000	3,829,963	0	(47,884)	0	0	8.125	6.116	FA	106,641	284,375	01/01/2019	08/16/2030
26441C-AT-2	DUKE ENERGY			1	2.B FE	750,400	73.7370	516,157	700,000	745,773	0	(1,473)	0	0	3.750	3.317	MS	8,750	26,250	09/30/2021	09/01/2046
26441C-BP-9	DUKE ENERGY				2.C FE	6,000,000	93.4320	5,605,915	6,000,000	6,000,000	0	0	0	0	3.250	3.250	JJ	89,917	195,000	09/23/2021	01/15/2082
26441C-CF-0	DUKE ENERGY			1	2.B FE	695,698	97.4100	681,867	700,000	695,724	0	26	0	0	5.800	5.843	JD	1,804	21,202	06/13/2024	06/15/2054
26442C-AE-4	DUKE ENERGY CAROLINAS			1	1.F FE	2,061,368	105.0870	1,803,284	1,716,000	1,981,288	0	(14,335)	0	0	6.050	4.492	AO	21,917	103,818	10/01/2018	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS			1	1.F FE	30,261,507	97.8310	28,126,358	28,750,000	29,960,498	0	(55,443)	0	0	5.300	4.894	FA	575,639	1,523,750	01/01/2019	02/15/2040
26442C-AR-5	DUKE ENERGY CAROLINAS			1	1.F FE	1,024,548	77.4720	697,251	900,000	1,012,869	0	(3,861)	0	0	3.875	3.053	MS	10,269	34,875	11/17/2021	03/15/2046
26442E-AE-0	DUKE ENERGY OHIO			1	1.F FE	3,002,934	73.7600	2,369,920	3,213,000	3,037,290	0	5,040	0	0	3.700	4.085	JD	5,284	118,881	03/22/2017	06/15/2046
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE	2,706,689	80.9000	2,265,203	2,800,000	2,717,717	0	1,989	0	0	4.077	4.276	AO	28,539	114,156	01/01/2019	10/01/2048
26442T-AE-7	DUKE UNIVERSITY			1	1.B FE	4,986,465	72.5900	4,210,229	5,800,000	5,099,447	0	20,172	0	0	3.299	4.160	AO	47,836	191,342	01/01/2019	10/01/2046
26442U-AB-0	DUKE ENERGY PROGRESS			1	1.F FE	2,820,062	81.0240	2,387,769	2,947,000	2,837,747	0	3,168	0	0	4.200	4.477	FA	46,759	123,774	10/01/2018	08/15/2045
26442U-AN-4	DUKE ENERGY PROGRESS			1	1.F FE	17,952,660	89.5380	16,116,855	18,000,000	17,963,745	0	4,257	0	0	3.400	3.431	AO	153,000	612,000	03/14/2022	04/01/2032
26444G-AD-5	DUKE ENERGY FL				1.A FE	23,539,814	86.8450	22,927,074	26,400,000	24,742,059	0	213,104	0	0	2.858	3.936	MS	251,504	754,512	01/01/2019	03/01/2033
26444H-AA-9	DUKE ENERGY FLORIDA			1	1.F FE	3,036,763	70.8040	1,943,558	2,745,000	3,009,250	0	(9,003)	0	0	3.400	2.796	AO	23,333	93,330	11/09/2021	10/01/2046
26444H-AE-1	DUKE ENERGY FLORIDA			1	1.F FE	12,421,977	96.8430	12,052,154	12,445,000	12,435,861	0	2,327	0	0	3.800	3.822	JJ	218,064	472,910	06/18/2018	07/15/2028
26444H-AK-7	DUKE ENERGY FLORIDA			1	1.F FE	7,987,920	84.3780	6,750,276	8,000,000	7,991,308	0	1,128	0	0	2.400	2.417	JD	8,533	192,000	11/29/2021	12/15/2031
266228-C#-0	DUQUESNE LIGHT			1	1.F YE	40,384,758	91.6890	36,675,472	40,000,000	40,311,414	0	(10,687)	0	0	4.970	4.904	MN	259,544	1,988,000	09/26/2018	11/14/2043
266233-AB-1	DUQUESNE LIGHT HOLDINGS			1	2.C FE	7,470,825	97.6740	7,325,516	7,500,000	7,482,688	0	1,075	0	0	6.250	6.279	FA	177,083	468,750	08/11/2005	08/15/2035
266233-AG-0	DUQUESNE LIGHT HOLDINGS			1	2.C FE	10,009,140	96.3450	9,634,534	10,000,000	10,003,007	0	(1,201)	0	0	3.616	3.603	FA	150,667	361,600	06/17/2019	08/01/2027
26860#-AA-8	PIO PICO			1	1.G PL	9,295,218	88.2920	8,206,904	9,295,218	9,295,218	0	0	0	0	4.170	4.170	JD	1,077	387,611	01/23/2015	12/31/2041
26867L-AL-4	EMD FINANCE			1	1.G FE	20,329,868	99.6780	20,533,697	20,600,000	20,589,225	0	41,227	0	0	3.250	3.461	MS	189,692	669,500	01/01/2019	03/19/2025
26875P-AN-1	EOG RESOURCES			1	1.G FE	6,276,831	88.9050	5,778,850	6,500,000	6,342,832	0	11,950	0	0	3.900	4.191	AO	63,375	253,500	01/01/2019	04/01/2035
26875P-AQ-4	EOG RESOURCES			1	1.G FE	6,259,539	97.5360	5,657,061	5,799,999	6,126,754	0	(23,892)	0	0	5.100	4.425	JJ	136,397	295,800	01/01/2019	01/15/2036
26884L-AF-6	EQT			1	2.C FE	11,671,123	97.2390	11,668,654	12,000,000	11,822,153	0	59,083	0	0	3.900	4.476	AO	117,000	468,000	04/26/2022	10/01/2027
26884T-AN-2	ERAC USA FINANCE			1	1.G FE	6,371,713	85.5310	5,471,430	6,397,000	6,376,335	0	607	0	0	4.500	4.524	FA	108,749	287,865	02/10/2015	02/15/2045
26884T-AR-3	ERAC USA FINANCE			1	1.G FE	4,775,250	97.4260	4,871,285	5,000,000	4,949,277	0	24,973	0	0	3.300	3.853	JD	13,750	165,000	01/25/2017	12/01/2026
26885B-AH-3	EQT MIDSTREAM PARTNERS			1	3.A FE	364,000	101.2970	368,720	364,000	364,000	0	0	0	0	6.500	6.500	JJ	11,830	23,660	06/16/2020	07/01/2027
26885B-AK-6	EQT MIDSTREAM PARTNERS			1	3.A FE	1,209,918	95.1940	1,144,234	1,202,000	1,206,418	0	(1,215)	0	0	4.500	4.380	JJ	24,942	54,090	01/25/2022	01/15/2029
26885B-AL-4	EQT MIDSTREAM PARTNERS			1	3.A FE	679,000	94.0430	638,552	679,000	679,000	0	0	0	0	4.750	4.750	JJ	14,872	32,253	01/04/2021	01/15/2031
26885B-AM-2	EQT MIDSTREAM PARTNERS			1	3.A FE	753,920	101.9700	764,776	750,000	752,034	0	(758)	0	0	7.500	7.373	JD	4,688	56,250	06/01/2022	06/01/2027
27409L-AE-3	THE EAST OHIO GAS COMPANY			2	1.F FE	5,218,950	61.5020	3,075,085	5,000,000	5,196,036	0	(5,383)	0	0	3.000	2.781	JD	6,667	150,000	07/09/2020	06/15/2050
277432-AX-8	EASTMAN CHEMICAL			1	2.B FE	9,285,607	101.8570	9,459,437	9,287,000	9,284,919	0	112	0	0	5.750	5.752	MS	167,617	534,003	02/22/2023	03/08/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278865-AV-2	ECOLAB			1	1.G FE	338,387	96.8460	322,497	333,000	334,987	0	(1,217)	0	0	2.700	2.314	MN	1,499	8,991	02/24/2022	11/01/2026
278865-BE-9	ECOLAB			1	1.G FE	22,013,127	100.1240	21,998,261	21,971,000	21,993,119	0	(4,197)	0	0	4.800	4.775	MS	284,158	1,054,608	03/23/2020	03/24/2030
278865-BF-6	ECOLAB			1	1.G FE	8,151,064	80.9450	8,094,500	10,000,000	8,651,300	0	193,670	0	0	1.300	3.805	JJ	54,528	130,000	04/28/2022	01/30/2031
281020-AN-7	EDISON INTERNATIONAL			1	2.C FE	692,688	101.7100	610,260	600,000	639,995	0	(16,700)	0	0	5.750	2.727	JD	1,533	34,500	09/30/2021	06/15/2027
281020-AZ-0	EDISON INTERNATIONAL				3.A FE	900,000	103.8990	935,091	900,000	900,000	0	0	0	0	7.880	7.880	JD	3,152	70,874	12/04/2023	06/15/2054
28176E-AD-0	EDWARDS LIFESCIENCES			1	2.B FE	40,115,240	97.8490	37,427,256	38,250,000	39,033,748	0	(233,687)	0	0	4.300	3.605	JD	73,100	1,644,750	02/24/2020	06/15/2028
283677-AW-2	EL PASO ELECTRIC			1	2.B FE	6,690,220	100.1830	5,970,893	5,960,000	6,484,093	0	(38,014)	0	0	6.000	4.907	MN	45,693	357,600	01/01/2019	05/15/2035
283677-AX-0	EL PASO ELECTRIC			1	2.B FE	2,003,286	110.8730	1,746,254	1,575,000	1,909,054	0	(17,179)	0	0	7.500	5.252	MS	34,781	118,125	10/01/2018	03/15/2038
283677-AZ-5	EL PASO ELECTRIC			1	2.B FE	9,431,615	85.6760	8,156,399	9,520,000	9,443,593	0	2,118	0	0	5.000	5.064	JD	39,667	476,000	01/01/2019	12/01/2044
283677-F*-8	EL PASO ELECTRIC				2.B	11,000,000	96.7420	10,641,650	11,000,000	11,000,000	0	0	0	0	4.220	4.220	FA	175,364	464,200	06/12/2018	08/15/2028
28501*-AU-9	ELECTRIC TRANSMISSION			1	2.B	6,000,000	84.1780	5,050,662	6,000,000	6,000,000	0	0	0	0	4.710	4.710	JD	14,130	282,600	09/26/2018	06/13/2043
28501*-AW-5	ELECTRIC TRANSMISSION			1	2.B	5,000,000	97.6330	4,881,645	5,000,000	5,000,000	0	0	0	0	3.270	3.270	MS	47,233	163,500	02/26/2016	03/17/2026
28622H-AB-7	ELEVANCE HEALTH			1	2.A FE	15,191,807	95.8470	14,584,007	15,216,000	15,194,910	0	2,004	0	0	4.750	4.770	FA	273,043	722,760	01/30/2023	02/15/2033
28932M-AA-3	ELM ROAD			1	1.F FE	3,649,209	99.8710	3,553,317	3,557,894	3,597,897	0	(7,535)	0	0	5.209	4.753	FA	72,073	185,331	03/28/2018	02/11/2030
28932M-AG-0	ELM ROAD			1	1.F FE	2,214,390	97.6900	2,163,238	2,214,390	2,214,390	0	0	0	0	4.673	4.673	JJ	46,565	103,478	01/12/2011	01/19/2031
28932M-AJ-4	ELM ROAD			1	1.F FE	4,432,569	99.9190	4,208,569	4,212,000	4,377,684	0	(10,139)	0	0	5.848	5.386	JJ	110,843	246,318	01/01/2019	01/19/2041
291011-BB-9	EMERSON ELECTRIC			1	1.F FE	3,302,215	106.1970	2,934,222	2,763,000	3,187,679	0	(20,572)	0	0	6.125	4.641	AO	35,727	169,234	10/01/2018	04/15/2039
291011-BD-5	EMERSON ELECTRIC			1	1.F FE	4,179,914	98.9170	3,758,860	3,800,000	4,102,011	0	(14,022)	0	0	5.250	4.510	MN	25,492	199,500	01/01/2019	11/15/2039
292505-AD-6	ENCANA			1	2.C FE	5,369,909	103.5900	4,972,322	4,800,000	5,200,547	0	(31,120)	0	0	6.500	5.376	FA	117,867	312,000	01/01/2019	08/15/2034
29250R-AD-8	ENBRIDGE ENERGY			1	2.A FE	6,461,551	98.5010	5,910,057	6,000,000	6,309,448	0	(28,702)	0	0	5.950	5.185	JD	29,750	357,000	01/01/2019	06/01/2033
29250R-AG-1	ENBRIDGE ENERGY			1	2.A FE	4,883,136	101.6160	4,722,084	4,647,000	4,817,013	0	(12,344)	0	0	6.300	5.810	JD	13,012	292,761	01/01/2019	12/15/2034
29250R-AW-6	ENBRIDGE ENERGY	C.		1	2.A FE	8,948,390	100.5200	8,041,604	8,000,000	8,070,889	0	(127,390)	0	0	5.875	4.195	AO	99,222	470,000	01/27/2017	10/15/2025
29273R-AP-4	ENERGY TRANSFER			1	2.B FE	336,504	99.5530	268,794	270,000	328,580	0	(2,550)	0	0	6.050	4.171	JD	1,361	16,335	09/29/2021	06/01/2041
29273R-AT-6	ENERGY TRANSFER			1	2.B FE	588,788	88.4450	464,338	525,000	582,136	0	(2,147)	0	0	5.150	4.264	FA	11,266	27,038	09/30/2021	02/01/2043
29273R-AZ-2	ENERGY TRANSFER			1	2.B FE	2,135,367	97.1370	1,724,175	1,775,000	2,102,299	0	(11,423)	0	0	5.950	4.462	AO	26,403	105,613	12/22/2021	10/01/2043
29273R-BK-4	ENERGY TRANSFER			1	2.B FE	19,984,800	98.6680	19,733,519	20,000,000	19,995,747	0	1,180	0	0	4.200	4.207	AO	177,333	840,000	06/21/2017	04/15/2027
29278N-AD-5	ENERGY TRANSFER			1	2.B FE	913,656	98.2870	786,294	800,000	890,911	0	(5,029)	0	0	5.800	4.624	JD	2,062	46,400	01/16/2020	06/15/2038
29278N-AQ-6	ENERGY TRANSFER			1	2.B FE	3,281,164	93.2970	3,061,089	3,281,000	3,281,050	0	(26)	0	0	3.750	3.749	MN	15,721	123,038	06/25/2020	05/15/2030
29336T-AC-4	ENLINK MIDSTREAM			1	2.C FE	12,662,000	101.0030	12,625,375	12,500,000	12,642,565	0	(19,435)	0	0	5.625	5.139	JJ	324,219	0	08/14/2024	01/15/2028
29336T-AD-2	ENLINK MIDSTREAM			1	2.C FE	12,877,434	104.7260	13,191,289	12,596,000	12,853,595	0	(10,065)	0	0	6.500	6.031	MS	272,913	111,865	06/21/2024	09/01/2030
29336T-AE-0	ENLINK MIDSTREAM			1	2.C FE	2,040,266	99.6660	1,993,324	2,000,000	2,039,125	0	(1,141)	0	0	5.650	5.381	MS	42,689	0	08/30/2024	09/01/2034
29336U-AD-9	ENLINK MIDSTREAM			2	2.C FE	1,746,096	85.5190	1,710,380	2,000,000	1,747,126	0	1,030	0	0	5.050	6.149	AO	25,250	0	10/28/2024	04/01/2045
29336U-AE-7	ENLINK MIDSTREAM			1	2.C FE	737,363	99.5710	791,588	795,000	790,034	0	11,243	0	0	4.150	5.665	JD	2,749	32,993	10/07/2019	06/01/2025
29360A-AA-8	ENSTAR FINANCE			1	2.C FE	26,656,336	98.8320	26,684,551	27,000,000	26,658,653	0	2,317	0	0	5.750	5.874	MS	517,500	0	10/21/2024	09/01/2040
29360A-AB-6	ENSTAR FINANCE			1	2.C FE	8,482,500	95.5070	8,118,077	8,500,000	8,484,034	0	549	0	0	5.500	5.517	JJ	215,569	467,500	02/01/2022	01/15/2042
29362U-AC-8	ENTEGRIS			1	3.B FE	3,068,250	95.6630	2,869,897	3,000,000	3,000,000	0	(40,085)	0	0	4.375	3.757	AO	27,708	131,250	06/29/2020	04/15/2028
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	3,889,162	98.6910	3,850,904	3,902,000	3,900,003	0	1,421	0	0	3.500	3.539	AO	34,143	136,570	01/05/2016	04/01/2026
29364G-AL-7	ENTERGY			2	2.B FE	4,863,330	89.1260	4,010,688	4,500,000	4,703,985	0	(36,942)	0	0	2.800	1.882	JD	5,600	126,000	07/15/2020	06/15/2030
29364W-AT-5	ENTERGY LOUISIANA			1	1.F FE	1,431,093	90.2640	1,218,569	1,350,000	1,350,000	0	(12,073)	0	0	5.000	3.309	JJ	31,125	67,500	09/22/2020	07/15/2044
29364W-AX-6	ENTERGY LOUISIANA			1	1.F FE	9,085,407	89.0910	8,909,096	10,000,000	9,479,451	0	69,876	0	0	3.050	3.977	JD	25,417	305,000	01/01/2019	06/01/2031
29364W-BC-1	ENTERGY LOUISIANA			1	1.F FE	14,893,950	78.8480	11,827,257	15,000,000	14,904,370	0	2,067	0	0	4.200	4.241	AO	157,500	630,000	03/06/2019	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA			1	1.F FE	9,352,031	61.5350	5,768,868	9,375,000	9,354,204	0	517	0	0	2.900	2.912	MS	80,052	271,875	03/03/2020	03/15/2051
29364W-BL-1	ENTERGY LOUISIANA			1	1.F FE	4,332,347	86.1400	3,752,257	4,356,000	4,333,087	0	386	0	0	4.750	4.784	MS	60,924	206,910	08/18/2022	09/15/2052
29365B-AB-2	ENTERGY NEW ORLEANS				2.B	18,500,000	99.4910	18,405,778	18,500,000	18,500,000	0	0	0	0	3.000	3.000	MS	163,417	555,000	03/12/2020	03/15/2025
29365B-AD-8	ENTERGY NEW ORLEANS				2.B YE	6,000,000	87.1150	5,226,899	6,000,000	6,000,000	0	0	0	0	4.190	4.190	MN	29,330	251,400	11/09/2021	11/19/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29365@-AF-3	ENTERGY NEW ORLEANS				2.B	5,000,000	101.5270	5,076,354	5,000,000	5,000,000	0	0	0	0	6.250	6.250	JD	13,889	175,347	03/20/2024	06/15/2029
29365@-AG-1	ENTERGY NEW ORLEANS				2.B	10,000,000	101.2970	10,129,679	10,000,000	10,000,000	0	0	0	0	6.410	6.410	JD	28,489	359,672	03/20/2024	06/15/2031
29365@-AH-9	ENTERGY NEW ORLEANS				2.B	3,500,000	101.9640	3,568,746	3,500,000	3,500,000	0	0	0	0	6.540	6.540	JD	10,173	128,438	03/20/2024	06/15/2034
29365B-AB-9	ENTEGRIS ESCROW CORP			1	3.B FE	1,263,473	99.1840	1,379,650	1,391,000	1,295,757	0	13,667	0	0	5.950	7.501	JD	3,678	82,765	06/16/2022	06/15/2030
29365T-AM-6	ENTERGY TEXAS			1	1.G FE	4,971,300	89.4090	4,470,456	5,000,000	4,972,133	0	450	0	0	5.000	5.037	MS	73,611	250,000	08/22/2022	09/15/2052
29366M-AB-4	ENTERGY ARKANSAS			2	1.F FE	6,952,909	59.1610	4,127,085	6,976,000	6,954,937	0	541	0	0	2.650	2.666	JD	8,216	184,864	09/10/2020	06/15/2051
293791-AF-6	ENTERPRISE PRODUCTS			1	1.G FE	2,672,146	110.0210	2,436,955	2,215,000	2,511,778	0	(28,990)	0	0	6.875	4.866	MS	50,760	152,281	10/01/2018	03/01/2033
29379T-AT-6	ENTERPRISE PRODUCTS			1	1.G FE	4,691,900	101.5700	5,078,488	5,000,000	4,817,101	0	12,528	0	0	5.750	6.240	MS	95,833	287,500	03/09/2010	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS			1	1.G FE	3,458,315	117.1330	2,773,710	2,368,000	3,269,458	0	(51,284)	0	0	7.550	3.855	AO	37,743	178,784	09/29/2021	04/15/2038
29379V-AT-0	ENTERPRISE PRODUCTS			1	1.G FE	10,023,841	102.7010	9,013,056	8,776,000	9,821,024	0	(44,236)	0	0	5.950	4.852	FA	217,572	522,172	12/23/2020	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS			1	1.G FE	3,029,045	99.8780	2,759,628	2,763,000	2,984,704	0	(8,046)	0	0	5.700	4.997	FA	59,497	157,491	10/01/2018	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS			1	1.G FE	6,971,102	90.2740	6,319,192	7,000,000	6,975,794	0	838	0	0	4.850	4.879	FA	128,256	339,500	10/22/2018	08/15/2042
29379V-BA-0	ENTERPRISE PRODUCTS			1	1.G FE	2,026,085	89.3760	1,787,515	2,000,000	2,022,192	0	(727)	0	0	4.850	4.759	MS	28,561	97,000	01/01/2019	03/15/2044
29379V-BN-2	ENTERPRISE PRODUCTS			2	2.B FE	2,222,050	97.7360	2,078,850	2,127,000	2,172,185	0	(15,974)	0	0	5.250	4.381	FA	41,875	111,668	01/28/2022	08/16/2077
29379V-BQ-5	ENTERPRISE PRODUCTS			2	1.G FE	5,803,217	80.2420	4,012,125	5,000,000	5,722,388	0	(21,116)	0	0	4.250	3.335	FA	80,278	212,500	12/23/2020	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS			1	1.G FE	6,229,091	97.6020	6,168,442	6,320,000	6,280,528	0	9,304	0	0	4.150	4.329	AO	54,642	262,280	10/24/2018	10/16/2028
29379V-BW-2	ENTERPRISE PRODUCTS			1	1.G FE	4,544,528	78.6570	3,582,051	4,554,000	4,545,464	0	186	0	0	4.200	4.212	JJ	80,226	191,268	06/24/2019	01/31/2050
29379V-CD-3	ENTERPRISE PRODUCTS			1	1.G FE	4,990,150	100.7930	5,039,639	5,000,000	4,991,645	0	783	0	0	5.350	5.375	JJ	112,201	267,500	01/03/2023	01/31/2033
29379V-CH-4	ENTERPRISE PRODUCTS			2	1.G FE	597,978	96.1970	577,180	600,000	597,951	0	(27)	0	0	5.550	5.573	FA	13,228	0	08/01/2024	02/16/2055
294429-AT-2	EQUIFAX			1	2.B FE	20,124,000	83.6080	16,721,558	20,000,000	20,084,265	0	(12,168)	0	0	2.350	2.278	MS	138,389	470,000	08/20/2021	09/15/2031
29444U-BD-7	EQUINIX			1	2.B FE	301,267	96.6430	289,930	300,000	300,496	0	(278)	0	0	2.900	2.801	MN	1,039	8,700	02/24/2022	11/18/2026
294549-AE-0	EQT				2.C FE	1,589,255	103.6640	1,431,604	1,381,000	1,429,195	0	(29,313)	0	0	7.750	5.355	JJ	49,352	107,028	10/01/2018	07/15/2026
29670G-AD-4	ESSENTIAL UTILITIES			1	2.B FE	778,000	89.1400	693,510	778,000	778,000	0	0	0	0	2.704	2.704	AO	4,441	21,037	04/13/2020	04/15/2030
29717P-BA-4	ESSEX PORTFOLIO				2.A FE	5,617,645	100.0420	5,502,316	5,500,000	5,616,859	0	(786)	0	0	5.500	5.206	AO	75,625	0	12/03/2024	04/01/2034
29736R-AM-2	ESTEE LAUDER CO			2	1.F FE	39,423,800	64.3740	22,530,907	35,000,000	38,926,132	0	(115,918)	0	0	3.125	2.506	JD	91,146	1,093,750	07/16/2020	12/01/2049
29736R-AP-5	ESTEE LAUDER CO			1	1.F FE	7,913,775	89.1460	7,122,749	7,990,000	7,950,207	0	7,504	0	0	2.375	2.483	JD	15,814	189,763	11/19/2019	12/01/2029
29977A-B@-3	EVERCORE				1.G PL	7,000,000	94.1720	6,592,049	7,000,000	7,000,000	0	0	0	0	4.340	4.338	AO	51,477	303,800	07/17/2019	08/01/2029
299808-AF-2	EVEREST REINSURANCE			1	2.A FE	9,889,000	86.6610	8,569,938	9,889,000	9,889,000	0	0	0	0	4.868	4.868	JD	40,116	481,397	06/02/2014	06/01/2044
30040W-AH-1	EVERSOURCE ENERGY			1	2.B FE	44,057,500	68.3430	25,970,467	38,000,000	43,404,039	0	(155,007)	0	0	3.450	2.656	JJ	604,517	1,311,000	08/11/2020	01/15/2050
30040W-AK-4	EVERSOURCE ENERGY			2	2.B FE	6,998,040	83.1850	5,822,961	7,000,000	6,998,816	0	192	0	0	1.650	1.653	FA	43,633	115,500	08/11/2020	08/15/2030
30161M-AG-8	EXELON GENERATION			1	2.A FE	4,682,963	104.2990	4,610,008	4,420,000	4,633,654	0	(9,020)	0	0	6.250	5.758	AO	69,063	276,250	10/01/2018	10/01/2039
30161N-AY-7	EXELON			1	2.B FE	18,605,020	84.6590	12,118,920	14,315,000	18,226,257	0	(103,535)	0	0	4.700	3.110	AO	142,037	672,805	09/29/2021	04/15/2050
30161N-BE-0	EXELON			1	2.B FE	9,437,578	88.5330	8,361,023	9,444,000	9,438,898	0	578	0	0	3.350	3.358	MS	93,155	316,374	03/02/2022	03/15/2032
30161N-BH-3	EXELON			1	2.B FE	1,736,783	76.0130	1,321,098	1,738,000	1,736,773	0	22	0	0	4.100	4.104	MS	20,982	71,258	03/02/2022	03/15/2052
30215*-AR-9	EXPLORER PIPELINE			1	2.B	32,000,000	96.2110	30,787,376	32,000,000	32,000,000	0	0	0	0	3.760	3.760	AO	203,876	1,203,200	05/25/2017	10/29/2027
30231G-AN-2	EXXON MOBILORA			1	1.D FE	36,590,619	75.1690	30,176,787	40,145,000	37,115,130	0	93,952	0	0	3.567	4.119	MS	457,436	1,431,972	01/01/2019	03/06/2045
30231G-AW-2	EXXON MOBILORA			1	1.D FE	3,124,358	81.1110	2,433,327	3,000,000	3,106,250	0	(3,314)	0	0	4.114	3.863	MS	41,140	123,420	01/01/2019	03/01/2046
30231G-AY-8	EXXON MOBILORA			1	1.D FE	8,541,243	75.8020	6,249,896	8,245,000	8,497,218	0	(14,464)	0	0	2.995	2.732	FA	92,602	246,938	11/12/2021	08/16/2039
30231G-AZ-5	EXXON MOBILORA			2	1.D FE	10,543,600	66.6130	6,661,304	10,000,000	10,484,156	0	(13,864)	0	0	3.095	2.817	FA	116,063	309,500	06/29/2020	08/16/2049
30231G-BE-1	EXXON MOBILORA			1	1.D FE	13,458,600	91.2610	13,689,155	15,000,000	13,924,919	0	206,669	0	0	2.440	4.159	FA	137,250	366,000	09/02/2022	08/16/2029
30231G-BG-6	EXXON MOBILORA			2	1.D FE	14,738,709	82.4530	9,671,771	11,730,000	14,429,374	0	(72,831)	0	0	4.327	3.001	MS	143,808	507,557	09/14/2020	03/19/2050
30231G-BM-3	EXXON MOBILORA			1	1.D FE	5,545,100	70.3900	3,519,525	5,000,000	5,490,945	0	(12,642)	0	0	3.452	2.908	AO	36,438	172,600	06/26/2020	04/15/2051
302491-AT-2	FMC			1	2.C FE	3,995,960	97.0180	3,880,717	4,000,000	3,998,789	0	592	0	0	3.200	3.216	AO	32,000	128,000	09/17/2019	10/01/2026
302491-AX-3	FMC			1	2.C FE	2,499,625	98.9180	2,472,942	2,500,000	2,499,494	0	30	0	0	5.650	5.652	MN	16,872	141,250	05/15/2023	05/18/2033
30251B-AB-4	FMR			1	1.E FE	9,979,971	109.8990	10,989,886	10,000,000	9,982,902	0	631	0	0	6.450	6.467	MN	82,417	645,000	10/22/2018	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302635-AK-3	FSK			1	2.C FE	49,389,540	90.6180	45,308,940	50,000,000	49,649,841	0	85,167	0	0	3.125	3.323	AO	342,882	1,562,500	10/26/2021	10/12/2028
30288*-AA-8	FLNG LIQUEFACTION			1	2.B FE	15,618,000	90.9940	14,211,455	15,618,000	15,618,000	0	0	0	0	4.540	4.540	MS	179,234	709,057	11/16/2016	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION				2.B FE	32,776,000	88.6700	29,062,381	32,776,000	32,776,000	0	0	0	0	4.390	4.388	JD	3,997	1,438,866	05/08/2019	12/31/2038
30303M-8G-0	META PLATFORMS INC			1	1.D FE	24,759,000	97.7580	24,439,561	25,000,000	24,867,327	0	47,053	0	0	3.500	3.713	FA	330,556	875,000	08/16/2022	08/15/2027
30303M-8K-1	META PLATFORMS INC			1	1.D FE	4,639,910	84.8550	4,157,884	4,900,000	4,641,808	0	1,903	0	0	4.650	4.956	FA	86,077	204,600	04/02/2024	08/15/2062
30303M-8W-5	META PLATFORMS INC			2	1.D FE	937,931	97.4830	918,293	942,000	937,881	0	(49)	0	0	5.550	5.577	FA	20,622	0	08/07/2024	08/15/2064
313309-AP-1	FEDERAL EXPRESS				2.B FE	6,366,769	117.0200	5,850,981	5,000,000	6,361,401	0	(1,118)	0	0	7.600	5.955	JJ	190,000	380,000	01/01/2019	07/01/2097
31428X-BN-5	FEDEX			1	2.B FE	5,036,250	80.9230	4,046,126	5,000,000	5,031,859	0	(881)	0	0	4.400	4.354	JJ	101,444	220,000	07/22/2019	01/15/2047
31428X-BS-4	FEDEX			1	2.B FE	21,310,311	87.6690	14,903,664	17,000,000	20,994,562	0	(109,964)	0	0	4.950	3.471	AO	172,975	841,500	01/12/2022	10/17/2048
31431B-AD-1	FEDNAT HOLDING				6. *	946,800	11.8350	946,800	8,000,000	946,800	(168,672)	1,408,253	1,239,582	0	5.000	69.617	AO	0	0	04/19/2021	04/19/2026
314353-AA-1	FEDEX			1	1.D FE	24,681,828	83.7920	21,210,135	25,312,789	24,808,302	0	40,541	0	0	1.875	2.222	FA	172,707	474,615	02/24/2022	08/20/2035
31620R-AH-8	FIDELITY NATIONAL TITLE			1	2.B FE	19,850,400	98.1320	19,626,315	20,000,000	19,936,936	0	15,424	0	0	4.500	4.594	FA	340,000	900,000	08/08/2018	08/15/2028
31620R-AK-1	FIDELITY NATIONAL TITLE			1	2.B FE	4,982,100	84.3480	4,217,415	5,000,000	4,988,773	0	1,640	0	0	2.450	2.489	MS	36,069	122,500	09/10/2020	03/15/2031
316773-DM-9	FIFTH THIRD BANCORP			1	2.A FE	10,000,000	98.6330	9,863,262	10,000,000	10,000,000	0	0	0	0	4.895	4.895	MS	156,368	0	09/03/2024	09/06/2030
31847R-AH-5	FIRST AMERICAN FINANCIAL			1	2.C FE	23,163,050	82.2070	19,729,795	24,000,000	23,410,035	0	79,942	0	0	2.400	2.809	FA	217,600	576,000	10/26/2021	08/15/2031
320844-PD-9	FIRST MERIT BANK				2.A FE	4,907,479	98.5270	4,926,339	5,000,000	4,975,159	0	12,151	0	0	4.270	4.544	MN	21,350	213,500	01/01/2019	11/25/2026
337738-AP-3	FISERV			1	2.B FE	4,996,650	99.5150	4,975,746	5,000,000	4,999,582	0	256	0	0	3.850	3.858	JD	16,042	192,500	05/19/2015	06/01/2025
337738-AT-5	FISERV			1	2.B FE	279,334	97.8240	269,015	275,000	276,443	0	(1,043)	0	0	3.200	2.798	JJ	4,400	8,800	02/24/2022	07/01/2026
337738-AU-2	FISERV			1	2.B FE	7,287,736	93.8260	6,849,284	7,300,000	7,293,982	0	1,214	0	0	3.500	3.520	JJ	127,750	255,500	06/10/2019	07/01/2029
337738-AV-0	FISERV			1	2.B FE	30,790,655	81.6470	19,460,608	23,835,000	30,050,521	0	(177,990)	0	0	4.400	2.885	JJ	524,370	1,048,740	09/29/2021	07/01/2049
337932-AH-0	FIRSTENERGY			1	2.C FE	2,204,760	97.3790	1,947,584	2,000,000	2,077,265	0	(32,433)	0	0	4.150	2.406	JJ	38,272	83,000	12/01/2020	07/15/2027
337932-AJ-6	FIRSTENERGY			1	2.C FE	3,052,950	85.2930	2,132,329	2,500,000	2,997,895	0	(14,302)	0	0	5.100	3.762	JJ	58,792	127,500	12/01/2020	07/15/2047
33834D-AA-2	FIVE CORNERS FND TR II			1	1.G FE	4,778,775	89.3200	4,019,418	4,500,000	4,656,114	0	(28,549)	0	0	2.850	2.131	MN	16,388	128,250	07/15/2020	05/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2			1	2.B FE	16,708,307	88.3580	14,160,268	16,026,000	16,587,569	0	(37,508)	0	0	4.125	3.570	MS	167,104	661,073	11/30/2021	03/31/2038
340711-BA-7	FLORIDA GAS TRANSMISSION			1	2.B FE	17,048,095	81.8140	14,549,888	17,784,000	17,246,325	0	70,388	0	0	2.300	2.789	AO	102,258	409,032	02/07/2022	10/01/2031
341081-FB-8	FLORIDA POWER & LIGHT			1	1.E FE	23,289,294	104.5780	21,448,946	20,510,000	22,688,816	0	(109,811)	0	0	5.960	4.888	AO	305,599	1,222,396	01/01/2019	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT			1	1.E FE	20,652,120	102.0420	20,836,986	20,420,000	20,606,104	0	(8,663)	0	0	5.690	5.595	MS	387,299	1,161,898	10/01/2018	03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT			1	1.E FE	1,802,547	83.3720	1,535,716	1,842,000	1,809,661	0	1,262	0	0	4.125	4.271	FA	31,659	75,983	10/01/2018	02/01/2042
341081-FQ-5	FLORIDA POWER & LIGHT			1	1.D FE	1,042,040	78.5030	686,902	875,000	1,027,762	0	(4,714)	0	0	3.950	2.894	MS	11,521	34,563	11/17/2021	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT			1	1.D FE	3,996,440	79.9800	3,199,191	4,000,000	3,996,887	0	75	0	0	4.125	4.130	JD	13,750	165,000	05/03/2018	06/01/2048
341081-GU-5	FLORIDA POWER & LIGHT			1	1.D FE	1,325,465	100.2840	1,333,774	1,330,000	1,325,659	0	195	0	0	5.300	5.344	JD	3,133	37,595	05/28/2024	06/15/2034
34489*-AA-7	NATIONAL FOOTBALL				1.F FE	10,000,000	99.0490	9,904,887	10,000,000	10,000,000	0	0	0	0	3.870	3.870	OCT	92,450	395,600	06/06/2018	10/05/2025
34489@-AA-5	NATIONAL FOOTBALL				1.F FE	9,000,000	96.6350	8,697,168	9,000,000	9,000,000	0	0	0	0	3.050	3.050	OCT	65,575	280,600	06/26/2019	10/05/2026
34489@-AB-3	NATIONAL FOOTBALL				1.F FE	2,000,000	91.9200	1,838,410	2,000,000	2,000,000	0	0	0	0	3.230	3.230	OCT	15,432	66,036	06/26/2019	10/05/2029
34490@-AB-0	FOOTBALL CLUB TERM NOTES				1.F FE	1,040,000	98.1850	1,021,120	1,040,000	1,040,000	0	0	0	0	2.680	2.680	OCT	6,813	28,491	07/17/2020	10/05/2025
34490@-AC-8	NATIONAL FOOTBALL LEAGUE				1.F FE	1,750,000	93.9650	1,644,386	1,750,000	1,750,000	0	0	0	0	2.970	2.970	OCT	12,416	53,130	07/17/2020	10/05/2027
34490@-AD-6	FOOTBALL CLUB TERM				1.F FE	3,000,000	86.8340	2,605,007	3,000,000	3,000,000	0	0	0	0	3.330	3.330	OCT	23,865	102,120	07/17/2020	10/05/2032
34490@-AE-4	FOOTBALL CLUB TERM				1.F FE	1,400,000	83.4230	1,167,924	1,400,000	1,400,000	0	0	0	0	3.530	3.530	OCT	11,806	50,518	07/17/2020	10/05/2035
34490@-AF-1	FOOTBALL CLUB TERM				1.F FE	1,200,000	80.0060	960,075	1,200,000	1,200,000	0	0	0	0	3.850	3.850	OCT	11,037	47,227	07/17/2020	10/05/2040
34490@-AG-9	NATIONAL FOOTBALL LEAGUE				1.F FE	260,000	98.3940	255,824	260,000	260,000	0	0	0	0	2.680	2.680	OCT	1,665	6,968	07/17/2020	10/05/2025
34490@-AH-7	NATIONAL FOOTBALL LEAGUE				1.F FE	350,000	94.9220	332,226	350,000	350,000	0	0	0	0	2.970	2.970	OCT	2,483	10,626	07/17/2020	10/05/2027
34490@-AK-0	NATIONAL FOOTBALL LEAGUE				1.F FE	700,000	80.0060	560,044	700,000	700,000	0	0	0	0	3.850	3.850	OCT	6,438	27,704	07/17/2020	10/05/2040
34500*-AB-0	FOOTBALL CLUB TERM				1.F FE	5,000,000	80.7820	4,039,109	5,000,000	5,000,000	0	0	0	0	2.960	2.960	OCT	35,356	151,289	01/08/2021	10/05/2034
34500*-AC-8	FOOTBALL CLUB TERM				1.F FE	5,000,000	79.3150	3,965,741	5,000,000	5,000,000	0	0	0	0	3.010	3.010	OCT	35,953	153,844	01/08/2021	10/05/2035
345018-AA-9	NATIONAL FOOTBALL LEAGUE				1.F FE	2,700,000	100.6280	2,716,945	2,700,000	2,700,000	0	0	0	0	5.480	5.480	OCT	35,346	79,323	03/14/2024	10/05/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345010-AB-7	NATIONAL FOOTBALL LEAGUE				1.F FE	4,050,000	99.5970	4,033,691	4,050,000	4,050,000	0	0	0	0	5.580	5.580	OCT	53,987	121,156	03/14/2024	10/05/2033
345010-AE-1	NATIONAL FOOTBALL LEAGUE				1.F FE	3,150,000	100.6280	3,169,769	3,150,000	3,150,000	0	0	0	0	5.480	5.480	OCT	41,237	48,909	03/14/2024	10/05/2028
345010-AF-8	NATIONAL FOOTBALL LEAGUE				1.F FE	5,850,000	99.6540	5,829,786	5,850,000	5,850,000	0	0	0	0	5.630	5.630	OCT	82,339	0	03/14/2024	10/05/2033
34502*-AB-8	NATIONAL FOOTBALL LEAGUE			1	1.F FE	9,200,000	95.7750	8,811,285	9,200,000	9,200,000	0	0	0	0	3.310	3.310	OCT	74,438	311,287	07/27/2017	10/05/2027
34502*-AC-6	NATIONAL FOOTBALL LEAGUE			1	1.F FE	5,100,000	94.9900	4,844,515	5,100,000	5,100,000	0	0	0	0	3.380	3.380	OCT	41,180	176,211	07/27/2017	10/05/2027
345277-AE-7	FORD				3.A FE	2,260,000	113.5760	1,817,221	1,600,000	1,862,080	0	(42,678)	0	0	9.300	5.602	MS	49,600	148,800	05/23/2012	03/01/2030
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	2,516,000	83.1700	2,092,565	2,516,000	2,516,000	0	0	0	0	3.250	3.250	FA	31,572	81,770	11/24/2021	02/12/2032
345397-A8-6	FORD MOTOR CREDIT			1	2.C FE	1,250,000	96.6870	1,208,587	1,250,000	1,250,000	0	0	0	0	4.125	4.125	FA	19,193	51,563	08/12/2020	08/17/2027
345397-B7-7	FORD MOTOR CREDIT			1	3.A FE	8,000,000	96.0640	7,685,130	8,000,000	8,000,000	0	0	0	0	2.700	2.700	FA	84,600	216,000	08/05/2021	08/10/2026
345397-B9-3	FORD MOTOR CREDIT			1	2.C FE	1,794,206	89.5560	1,791,116	2,000,000	1,853,601	0	30,756	0	0	2.900	4.860	FA	22,717	58,000	06/14/2023	02/10/2029
345397-C2-7	FORD MOTOR CREDIT			1	3.A FE	217,972	99.0880	216,012	218,000	217,990	0	0	0	0	4.950	4.950	MN	989	10,791	03/23/2022	05/28/2027
345397-C9-2	FORD MOTOR CREDIT			1	2.C FE	1,211,842	103.3350	1,252,426	1,212,000	1,211,866	0	0	0	0	6.800	6.800	MN	11,218	82,416	04/03/2023	05/12/2028
345397-D5-9	FORD MOTOR CREDIT			1	3.A FE	5,000,000	103.6170	5,180,872	5,000,000	5,000,000	0	0	0	0	6.798	6.792	MN	50,985	339,900	11/02/2023	11/07/2028
345397-F8-1	FORD MOTOR CREDIT				2.C FE	11,998,680	99.8050	11,976,623	12,000,000	11,997,301	0	(1,379)	0	0	5.125	5.134	MN	95,667	100,792	09/03/2024	11/05/2026
345397-XU-2	FORD MOTOR CREDIT				2.C FE	487,000	99.2010	483,110	487,000	487,000	0	0	0	0	4.389	4.389	JJ	10,272	21,374	01/05/2016	01/08/2026
345397-YT-4	FORD MOTOR CREDIT			2	2.C FE	324,475	95.7920	328,568	343,000	332,918	0	3,227	0	0	3.815	4.936	MN	2,145	13,085	04/08/2022	11/02/2027
345397-ZJ-5	FORD MOTOR CREDIT			2	2.C FE	2,229,500	99.7600	2,444,126	2,450,000	2,427,587	0	47,988	0	0	4.687	6.814	JD	7,017	114,832	05/11/2020	06/09/2025
34959J-AG-3	FORTIVE			1	2.B FE	7,473,300	97.7090	7,328,173	7,500,000	7,495,484	0	2,934	0	0	3.150	3.192	JD	10,500	236,250	06/06/2016	06/15/2026
34964C-AA-4	FORTUNE BRANDS			1	2.B FE	3,399,003	99.6010	3,407,342	3,421,000	3,419,681	0	2,516	0	0	4.000	4.079	JD	6,082	136,840	06/08/2015	06/15/2025
34964C-AE-6	FORTUNE BRANDS			1	2.B FE	2,994,900	92.4550	2,773,661	3,000,000	2,997,302	0	504	0	0	3.250	3.270	MS	28,708	97,500	09/09/2019	09/15/2029
35137L-AK-1	FOX			2	2.B FE	55,983,025	92.6460	36,131,815	39,000,000	54,188,100	0	(426,027)	0	0	5.576	3.208	JJ	942,344	2,174,640	08/03/2020	01/25/2049
35137L-AL-9	FOX			2	2.B FE	3,280,582	92.8660	2,693,119	2,900,000	3,113,011	0	(40,011)	0	0	3.500	1.956	AO	23,401	101,500	09/09/2020	04/08/2030
354613-AK-7	FRANKLIN RESOURCES			1	1.F FE	5,182,551	99.5010	5,472,538	5,500,000	5,485,953	0	53,479	0	0	2.850	3.865	MS	39,623	156,750	01/01/2019	03/30/2025
35671D-BC-8	FREEPORT-MCMORAN			1	2.B FE	1,030,150	93.4340	934,338	1,000,000	1,026,161	0	(886)	0	0	5.450	5.221	MS	16,047	54,500	01/27/2020	03/15/2043
35671D-CE-3	FREEPORT-MCMORAN			1	2.B FE	825,000	97.2810	972,815	1,000,000	918,551	0	22,208	0	0	4.125	7.036	MS	13,750	41,250	03/17/2020	03/01/2028
35805B-AE-8	FRESENIUS MED CARE III			1	2.C FE	1,983,900	83.7400	1,674,804	2,000,000	1,988,836	0	1,423	0	0	3.000	3.090	JD	5,000	60,000	05/12/2021	12/01/2031
35908M-AD-2	FRONTIER COMMUNICATIONS			1	4.B FE	799,000	105.6890	844,455	799,000	799,000	0	0	0	0	8.750	8.750	MN	8,933	69,913	05/09/2022	05/15/2030
35908M-AE-0	FRONTIER COMMUNICATIONS			1	4.B FE	491,250	106.3550	531,776	500,000	492,216	0	891	0	0	8.625	8.953	MS	12,698	43,125	11/27/2023	03/15/2031
36143L-2D-6	GA GLOBAL FUNDING TRUST				1.F FE	2,856,480	89.3410	2,680,243	3,000,000	2,916,787	0	21,036	0	0	1.950	2.742	MS	17,225	58,500	01/25/2022	09/15/2028
361448-AW-3	GATX			1	2.B FE	4,946,850	99.4430	4,972,135	5,000,000	4,998,141	0	5,818	0	0	3.250	3.374	MS	41,076	162,500	02/03/2015	03/30/2025
36186C-BY-8	ALLY FINANCIAL				2.C FE	35,356,199	110.7490	27,454,566	24,790,000	32,291,159	0	(973,501)	0	0	8.000	3.058	MN	330,533	1,983,200	10/26/2021	11/01/2031
36257@-AA-0	GSW ARENA				2.B PL	39,000,000	92.8130	36,197,241	39,000,000	39,000,000	0	0	0	0	4.150	4.170	MJSD	4,496	1,618,500	08/13/2020	06/30/2030
36258G-AA-5	GUSAP III			1	2.B FE	537,000	93.2500	466,250	500,000	521,772	0	(4,372)	0	0	4.250	3.214	JJ	9,444	21,250	05/11/2021	01/21/2030
36804P-AF-3	GATX 2005-1 PASS				2.B FE	30,101	100.0000	30,101	30,101	30,101	0	0	0	0	5.697	5.696	JJ	853	1,715	03/17/2005	01/02/2025
369550-AT-5	GENERAL DYNAMICS			1	1.F FE	1,833,262	78.6460	1,572,922	2,000,000	1,861,975	0	5,112	0	0	3.600	4.150	MN	9,200	72,000	01/01/2019	11/15/2042
369550-BL-1	GENERAL DYNAMICS			1	1.F FE	19,830,400	97.8260	19,565,159	20,000,000	19,940,126	0	24,761	0	0	3.500	3.638	AO	175,000	700,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS			1	1.F FE	21,768,340	94.4210	20,772,593	22,000,000	21,867,032	0	22,358	0	0	3.625	3.752	AO	199,375	797,500	03/23/2020	04/01/2030
369604-BH-5	GENERAL ELECTRIC			1	2.A FE	12,490,050	86.5200	12,329,070	14,250,000	12,728,825	0	44,296	0	0	4.500	5.399	MS	195,938	641,250	01/01/2019	03/11/2044
36962G-4B-7	GENERAL ELECTRIC				2.A FE	3,553,565	113.5490	3,680,121	3,241,000	3,492,960	0	(11,580)	0	0	6.875	6.033	JJ	105,839	222,819	10/01/2018	01/10/2039
36962G-XZ-2	GENERAL ELECTRIC			1	2.A	5,023,023	109.5560	5,424,100	4,951,000	4,964,758	0	(2,332)	0	0	6.750	6.684	MS	98,401	334,193	05/07/2009	03/15/2032
370334-CJ-1	GENERAL MILLS			2	2.B FE	26,773,800	85.9340	17,186,764	20,000,000	25,988,709	0	(183,346)	0	0	4.700	2.896	AO	193,222	940,000	06/29/2020	04/17/2048
37045V-AK-6	GENERAL MOTORS			1	2.B FE	9,492,400	104.9670	9,971,836	9,500,000	9,494,219	0	263	0	0	6.600	6.606	AO	156,750	627,000	02/18/2016	04/01/2036
37045V-AT-7	GENERAL MOTORS			1	2.B FE	2,897,575	94.4650	2,361,628	2,500,000	2,875,048	0	(8,249)	0	0	5.950	4.876	AO	37,188	148,750	02/24/2022	04/01/2049
37045X-BG-0	GENERAL MOTORS FINANCIAL			1	2.B FE	9,020,640	100.2770	8,022,124	8,000,000	8,191,063	0	(203,302)	0	0	5.250	2.597	MS	140,000	420,000	09/28/2020	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINANCIAL			1	2.B FE	1,874,895	98.5760	1,843,372	1,870,000	1,875,542	0	(4,131)	0	0	4.000	3.764	AO	17,661	74,800	02/24/2022	10/06/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-DA-1	GENERAL MOTORS FINANCIAL			1	2.B FE	2,112,220	94.4800	1,889,607	2,000,000	2,043,815	0	(17,241)	0	0	2.700	1.787	FA	19,650	54,000	12/01/2020	08/20/2027
37045X-DP-8	GENERAL MOTORS FINANCIAL			1	2.B FE	18,453,750	90.6570	16,771,635	18,500,000	18,473,667	0	6,474	0	0	2.400	2.439	AO	93,733	444,000	10/12/2021	10/15/2028
37045X-EU-6	GENERAL MOTORS FINANCIAL			1	2.B FE	2,998,650	101.0950	3,032,837	3,000,000	2,998,492	0	(158)	0	0	5.550	5.562	JJ	76,775	46,713	04/01/2024	07/15/2029
37270*-AA-3	GEORGETOWN ENERGY				1.G PL	14,961,805	73.4400	10,987,884	14,961,805	14,961,805	0	0	0	0	3.580	3.596	MJSD	1,488	535,633	06/30/2021	06/30/2051
37331N-AK-7	GEORGIA-PACIFIC			1	1.G FE	10,145,742	87.3910	8,739,129	10,000,000	10,092,673	0	(17,107)	0	0	2.300	2.107	AO	38,972	230,000	11/01/2021	04/30/2030
373334-KA-8	GEORGIA POWER			1	1.G FE	6,958,887	83.6010	5,852,041	7,000,000	6,965,482	0	1,210	0	0	4.300	4.339	MS	88,628	301,000	10/22/2018	03/15/2043
373334-KE-0	GEORGIA POWER			1	1.G FE	2,925,240	98.2960	2,948,872	3,000,000	2,974,463	0	19,391	0	0	3.250	3.951	AO	24,375	97,500	06/30/2022	04/01/2026
373334-KN-0	GEORGIA POWER			1	1.G FE	10,190,670	73.4110	7,505,548	10,224,000	10,193,934	0	710	0	0	3.700	3.718	JJ	158,671	378,288	01/08/2020	01/30/2050
375558-BD-4	GILEAD SCIENCES			2	2.A FE	6,800,700	88.3800	4,419,010	5,000,000	6,562,720	0	(55,478)	0	0	4.750	2.756	MS	79,167	237,500	06/30/2020	03/01/2046
375558-BF-9	GILEAD SCIENCES			1	2.A FE	1,996,020	98.8020	1,976,036	2,000,000	1,998,682	0	1,024	0	0	3.650	3.705	MS	24,333	73,000	04/25/2022	03/01/2026
375558-BM-4	GILEAD SCIENCES			1	2.A FE	3,817,361	96.6330	3,865,329	4,000,000	3,954,968	0	19,622	0	0	2.950	3.493	MS	39,333	118,000	02/14/2017	03/01/2027
375558-CA-9	GILEAD SCIENCES			1	2.A FE	605,634	98.3670	597,090	607,000	606,270	0	45	0	0	5.550	5.558	AO	7,112	36,589	09/07/2023	10/15/2053
377372-AE-7	GLAXOSMITHKLINE CAPITAL			1	1.F FE	1,027,230	108.3860	1,083,865	1,000,000	1,018,207	0	(860)	0	0	6.375	6.172	MN	8,146	63,750	05/01/2009	05/15/2038
377372-AN-7	GLAXOSMITHKLINE CAPITAL			1	1.F FE	24,998,000	97.5370	24,384,315	25,000,000	24,998,355	0	208	0	0	3.875	3.876	MN	123,785	968,750	05/10/2018	05/15/2028
378272-AL-2	GLENCORE FUNDING			1	2.A FE	5,963,220	99.7360	5,984,144	6,000,000	5,997,890	0	4,759	0	0	4.000	4.088	AO	50,000	240,000	01/27/2017	04/16/2025
378272-AV-0	GLENCORE FUNDING			1	2.A FE	1,009,930	99.2090	992,090	1,000,000	1,004,587	0	(1,036)	0	0	4.875	4.746	MS	14,760	48,750	04/04/2019	03/12/2029
378272-BN-7	GLENCORE FUNDING			1	2.A FE	7,053,181	103.1190	6,970,874	6,760,000	7,028,324	0	(24,857)	0	0	6.125	4.931	AO	97,762	207,025	08/15/2024	10/06/2028
378272-BS-6	GLENCORE FUNDING			1	2.A FE	3,000,000	100.7870	3,023,600	3,000,000	3,000,000	0	0	0	0	5.371	5.369	AO	38,940	80,565	03/26/2024	04/04/2029
37940X-AC-6	GLOBAL PAYMENTS			2	2.C FE	5,778,590	75.1010	3,755,059	5,000,000	5,698,992	0	(18,713)	0	0	4.150	3.304	FA	78,389	207,500	06/29/2020	08/15/2049
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	10,714,253	84.6600	10,794,202	12,750,000	10,828,659	0	51,630	0	0	2.150	5.279	FA	103,558	0	09/09/2024	08/15/2030
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	12,500,000	96.3450	12,043,125	12,500,000	12,500,000	0	0	0	0	4.700	4.700	AO	124,028	587,500	06/24/2021	10/15/2051
38141G-B6-0	GOLDMAN SACHS GROUP			1	1.F FE	8,033,000	97.9030	7,864,573	8,033,000	8,033,000	0	0	0	0	4.692	4.692	AO	71,194	0	10/16/2024	10/23/2030
38141G-B7-8	GOLDMAN SACHS GROUP			1	1.F FE	486,620	95.7020	478,511	500,000	486,730	0	110	0	0	5.016	0.248	AO	0	0	11/05/2024	10/23/2035
38141G-B8-6	GOLDMAN SACHS GROUP			1	1.F FE	2,802,000	96.5760	2,706,050	2,802,000	2,802,000	0	0	0	0	5.561	5.561	MN	18,179	0	11/12/2024	11/19/2045
38141G-GM-0	GOLDMAN SACHS GROUP				2.A FE	1,120,759	105.2670	1,184,251	1,125,000	1,121,764	0	111	0	0	6.250	6.278	FA	29,297	70,313	01/21/2011	02/01/2041
38141G-XA-7	GOLDMAN SACHS GROUP			1	1.F FE	477,592	88.0210	352,082	400,000	465,656	0	(4,596)	0	0	4.410	2.913	AO	3,332	17,640	12/01/2021	04/23/2039
38141G-YM-0	GOLDMAN SACHS GROUP			1	1.F FE	11,148,553	94.8780	10,629,161	11,203,000	11,176,110	0	9,176	0	0	1.948	2.036	AO	42,434	218,234	12/01/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP			1	2.A FE	2,500,000	84.5230	2,113,072	2,500,000	2,500,000	0	0	0	0	2.650	2.650	AO	12,882	66,250	10/18/2021	10/21/2032
38141G-ZU-1	GOLDMAN SACHS GROUP			1	1.F FE	23,500,000	98.8430	23,228,064	23,500,000	23,500,000	0	0	0	0	4.482	4.482	FA	374,496	1,053,270	08/16/2022	08/23/2028
38143U-8H-7	GOLDMAN SACHS GROUP			2	2.A FE	1,025,780	98.8960	988,956	1,000,000	1,003,126	0	(3,357)	0	0	3.750	3.395	FA	13,125	37,500	06/22/2017	02/25/2026
38148Y-AA-6	GOLDMAN SACHS GROUP			1	2.A FE	4,535,251	84.7500	3,390,004	4,000,000	4,449,967	0	(28,469)	0	0	4.017	2.957	AO	27,226	160,680	11/30/2021	10/31/2038
38173M-AC-6	GOLUB CAPITAL			1	2.C FE	11,131,574	92.8910	11,146,950	12,000,000	11,612,160	0	172,606	0	0	2.050	3.646	FA	92,933	246,000	02/14/2022	02/02/2027
38175@-AH-0	GOLUB CAPITAL PARTNERS			2	2.A PL	4,000,000	100.9870	4,039,485	4,000,000	4,000,000	0	0	0	0	6.610	6.610	FA	99,884	132,200	01/25/2024	02/15/2029
384802-AB-0	WW GRAINGER			1	1.E FE	14,205,060	89.6410	9,501,995	10,600,000	13,710,426	0	(116,429)	0	0	4.600	2.690	JD	21,671	487,600	07/16/2020	06/15/2045
38869A-AA-5	GRAPHIC PACKAGING			1	3.B FE	3,169,500	97.8770	2,936,321	3,000,000	3,062,142	0	(25,458)	0	0	4.750	3.798	JJ	65,708	142,500	06/29/2020	07/15/2027
389286-AA-3	GRAY ESCROW II			1	5.A FE	719,250	53.3160	382,278	717,000	718,648	0	(197)	0	0	5.375	5.334	MN	4,924	38,539	10/26/2021	11/15/2031
389375-AM-8	GRAY TELEVISION			1	3.C FE	1,835,000	99.9930	1,834,874	1,835,000	1,835,000	0	0	0	0	10.500	10.500	JJ	111,323	0	05/23/2024	07/15/2029
39121J-AE-0	GREAT RIVER			1	1.G FE	6,809,393	100.7180	6,175,077	6,131,056	6,639,357	0	(27,615)	0	0	6.254	4.440	JJ	191,718	383,436	04/21/2022	07/01/2038
39234#-AB-8	GREATER SANDHILL				2.A	11,793,526	102.5810	11,019,664	10,742,412	11,286,199	0	(83,953)	0	0	7.028	5.380	MJSD	2,097	754,977	10/01/2018	12/30/2030
39234#-AC-6	GREATER SANDHILL				2.A	11,834,554	102.6360	10,663,876	10,390,043	11,142,686	0	(113,703)	0	0	7.028	4.745	MJSD	2,028	730,212	10/01/2018	09/30/2030
402479-CB-3	GULF POWER				1.F FE	10,199,600	91.6730	8,970,236	9,785,000	10,121,234	0	(14,076)	0	0	5.100	4.786	AO	124,759	499,035	01/01/2019	10/01/2040
402479-CD-9	GULF POWER			1	1.F FE	1,918,230	86.9570	1,601,745	1,842,000	1,906,376	0	(2,152)	0	0	5.000	4.714	JD	4,093	92,100	10/01/2018	06/15/2043
402479-CE-7	GULF POWER			1	1.F FE	5,955,698	86.0380	5,162,259	6,000,000	5,961,731	0	1,141	0	0	4.550	4.599	AO	68,250	273,000	01/01/2019	10/01/2044
402740-AB-0	GULFSTREAM NATURAL			1	2.B FE	2,129,920	100.9180	1,951,755	1,934,000	1,960,247	0	(30,408)	0	0	6.190	4.503	MN	19,952	119,715	10/01/2018	11/01/2025
403949-AB-6	HOLLYFRONTIER			1	2.C FE	9,618,317	100.7460	9,404,684	9,335,000	9,417,086	0	(78,159)	0	0	5.875	4.962	AO	137,108	548,431	04/27/2022	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-BT-5	HCA			1	2.C FE	3,189,560	100.2420	3,007,273	3,000,000	3,030,707	0	(31,072)	0	0	5.250	4.144	JD	7,000	157,500	06/17/2019	06/15/2026
404119-BW-8	HCA			1	2.C FE	11,200,625	101.9870	9,911,096	9,718,000	10,425,806	0	(183,953)	0	0	5.875	3.670	FA	237,889	570,933	07/31/2020	02/01/2029
404119-BX-6	HCA			1	2.C FE	1,492,455	95.3810	1,430,717	1,500,000	1,496,230	0	750	0	0	4.125	4.187	JD	2,750	61,875	06/05/2019	06/15/2029
404119-BY-4	HCA			1	2.C FE	5,464,950	91.1270	4,556,327	5,000,000	5,374,922	0	(19,114)	0	0	5.125	4.400	JD	11,389	256,250	11/04/2019	06/15/2039
404119-CA-5	HCA			1	2.C FE	8,413,250	90.8500	7,912,127	8,709,000	8,529,501	0	27,652	0	0	3.500	3.907	MS	101,605	304,815	06/29/2020	09/01/2030
404119-CS-6	HCA			1	2.C FE	851,385	81.6100	705,924	865,000	852,604	0	467	0	0	4.375	4.495	MS	11,143	37,844	03/02/2022	03/15/2042
404121-AJ-4	HCA			1	2.C FE	4,114,156	101.3250	4,104,695	4,051,000	4,075,670	0	(7,328)	0	0	5.625	5.404	MS	75,956	227,869	02/06/2019	09/01/2028
404121-AK-1	HCA			2	2.C FE	807,819	97.4690	788,525	809,000	807,798	0	(21)	0	0	5.450	5.468	MS	17,024	0	08/07/2024	09/15/2034
404201-AA-5	HSBC BANK USA				1.F FE	977,365	101.3330	765,065	755,000	931,948	0	(15,185)	0	0	5.875	3.092	MN	7,393	44,356	11/30/2021	11/01/2034
40440V-AA-3	HPS CORPORATE				2.C FE	3,462,900	102.8290	3,599,031	3,500,000	3,468,524	0	5,624	0	0	6.750	7.005	JJ	99,094	118,125	01/23/2024	01/30/2029
404530-AC-1	HACKENSACK MERIDIAN			2	1.D FE	8,000,000	69.1480	5,531,864	8,000,000	8,000,000	0	0	0	0	2.675	2.675	MS	71,333	214,000	08/20/2020	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN			2	1.D FE	19,977,560	62.9630	12,592,572	20,000,000	19,979,608	0	525	0	0	2.875	2.881	MS	191,667	575,000	09/10/2020	09/01/2050
406216-AW-1	HALLIBURTON			1	2.A FE	5,190,646	108.8860	4,692,973	4,310,000	5,008,507	0	(34,802)	0	0	6.700	5.044	MS	85,027	288,770	04/29/2021	09/15/2038
406216-BJ-9	HALLIBURTON			1	2.A FE	1,011,364	95.0660	855,590	900,000	991,498	0	(7,138)	0	0	4.850	3.663	MN	5,578	43,650	02/14/2022	11/15/2035
410345-AL-6	HANESBRANDS			1	4.C FE	1,505,625	98.4470	1,476,710	1,500,000	1,500,801	0	(656)	0	0	4.875	4.827	MN	9,344	73,125	05/03/2016	05/15/2026
410867-AF-2	HANOVER INSURANCE GROUP			1	2.B FE	6,523,764	99.3490	6,496,424	6,539,000	6,536,245	0	1,735	0	0	4.500	4.529	AO	62,121	294,255	04/05/2016	04/15/2026
41242*-BG-6	NATL BASKETBALL			1	1.G FE	7,000,000	92.8750	6,501,253	7,000,000	7,000,000	0	0	0	0	3.530	3.530	JD	16,473	247,100	01/18/2017	06/07/2029
41242*-BL-5	NATL BASKETBALL ASSOCIATION				1.G FE	12,000,000	93.0370	11,164,472	12,000,000	12,000,000	0	0	0	0	3.960	3.960	JD	31,680	475,200	08/08/2018	06/07/2030
41242*-CD-2	NATL BASKETBALL ASSOCIATION				1.G FE	6,000,000	87.8840	5,273,025	6,000,000	6,000,000	0	0	0	0	2.250	2.250	JD	9,000	135,000	12/14/2021	06/07/2029
41242*-CG-5	NATL BASKETBALL ASSOCIATION				1.G FE	6,000,000	96.4290	5,785,752	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	19,680	295,200	01/11/2023	06/07/2031
41242*-CM-2	NATL BASKETBALL ASSOCIATION				1.G FE	4,000,000	98.9200	3,956,814	4,000,000	4,000,000	0	0	0	0	5.130	5.130	JD	13,680	102,600	01/17/2024	06/07/2029
416515-BB-9	HARTFORD FINANCIAL			1	2.A FE	3,323,200	84.3190	2,824,691	3,350,000	3,329,662	0	709	0	0	4.300	4.348	AO	30,411	144,050	04/15/2013	04/15/2043
416515-BE-3	HARTFORD FINANCIAL			1	2.A FE	14,285,420	91.0770	12,750,773	14,000,000	14,145,372	0	(31,466)	0	0	2.800	2.545	FA	143,733	392,000	04/24/2020	08/19/2029
42251#-AM-6	HEB GROCERY			1	1.G	5,000,000	97.6660	4,883,303	5,000,000	5,000,000	0	0	0	0	4.050	4.050	JD	9,000	202,500	11/18/2011	12/15/2027
42251#-AP-9	HEB GROCERY			1	1.G	10,000,000	95.1050	9,510,510	10,000,000	10,000,000	0	0	0	0	4.350	4.350	JD	19,333	435,000	11/18/2011	12/16/2030
42256@-AB-7	HEARTHSTONE UTILITIES				2.C PL	20,000,000	69.7330	13,946,636	20,000,000	20,000,000	0	0	0	0	2.920	2.920	JD	1,622	602,000	08/02/2021	12/30/2036
423452-AG-6	HELMERICH AND PAYNE INC			1	2.A FE	6,468,800	83.1880	5,407,199	6,500,000	6,477,734	0	2,919	0	0	2.900	2.956	MS	48,172	188,500	10/19/2021	09/29/2031
427866-AW-8	HERSHEY COMPANY			1	1.E FE	9,987,846	72.0420	8,428,946	11,700,000	10,217,183	0	40,980	0	0	3.375	4.279	FA	149,175	394,875	01/01/2019	08/15/2046
42809H-AC-1	HESS			1	2.C FE	6,232,736	104.1350	6,560,481	6,300,000	6,244,879	0	2,183	0	0	6.000	6.089	JJ	174,300	378,000	01/01/2019	01/15/2040
42809H-AD-9	HESS			1	2.C FE	4,361,592	98.7580	4,463,848	4,520,000	4,387,510	0	4,813	0	0	5.600	5.883	FA	95,623	253,120	01/01/2019	02/15/2041
42824C-AX-7	HEWLETT PACKARD			1	2.B FE	15,097,239	104.5530	15,793,785	15,106,000	15,098,427	0	370	0	0	6.200	6.205	AO	197,721	936,572	09/30/2015	10/15/2035
42824C-BT-5	HEWLETT PACKARD			1	2.B FE	11,987,280	97.4790	11,697,488	12,000,000	11,987,085	0	(195)	0	0	4.550	4.573	AO	144,083	0	09/12/2024	10/15/2029
42824C-BU-2	HEWLETT PACKARD			1	2.B FE	20,190,991	97.5280	19,726,948	20,227,000	20,190,660	0	(331)	0	0	4.850	4.880	AO	258,878	0	09/30/2024	10/15/2031
431318-AS-3	HILCORP ENERGY			1	3.B FE	1,296,250	96.8400	1,210,505	1,250,000	1,269,885	0	(10,428)	0	0	6.250	5.433	MN	13,021	78,125	11/18/2021	11/01/2028
431318-AY-0	HILCORP ENERGY			1	3.B FE	1,272,700	93.9800	1,190,726	1,267,000	1,270,977	0	(637)	0	0	6.000	5.929	AO	16,049	76,020	04/05/2022	04/15/2030
431318-AZ-7	HILCORP ENERGY			1	3.B FE	1,272,700	92.0030	1,165,675	1,267,000	1,271,395	0	(475)	0	0	6.250	6.189	AO	16,717	79,188	04/05/2022	04/15/2032
431571-AB-4	HILLENBRAND			1	3.A FE	1,200,972	99.0370	1,237,963	1,250,000	1,228,215	0	11,713	0	0	5.000	6.086	MS	18,403	62,500	07/25/2022	09/15/2026
43284M-AB-4	HILTON GRAND VAC BOR ESC			1	4.A FE	991,563	89.5150	982,871	1,098,000	1,014,318	0	9,484	0	0	4.875	6.269	JJ	26,764	53,528	06/24/2022	07/01/2031
432891-AK-5	HILTON WORLDWIDE FINANCE			1	3.B FE	772,000	98.6370	761,475	772,000	772,000	0	0	0	0	4.875	4.875	AO	9,409	37,635	03/07/2017	04/01/2027
437076-AS-1	HOME DEPOT			1	1.F FE	21,528,659	105.1550	20,589,381	19,580,000	21,155,311	0	(118,350)	0	0	5.875	4.871	JD	47,930	1,150,325	09/30/2021	12/16/2036
437076-BF-8	HOME DEPOT			1	1.F FE	733,243	85.4980	491,615	575,000	716,929	0	(5,355)	0	0	4.400	2.766	MS	7,449	25,300	11/12/2021	03/15/2045
437076-BH-4	HOME DEPOT			1	1.F FE	1,981,908	83.1820	1,696,903	2,040,000	1,989,589	0	1,393	0	0	4.250	4.430	AO	21,675	86,700	01/01/2019	04/01/2046
437076-BK-7	HOME DEPOT			1	1.F FE	2,996,823	99.1500	2,974,499	3,000,000	2,999,547	0	485	0	0	3.350	3.367	MS	29,592	100,500	10/22/2018	09/15/2025
437076-BN-1	HOME DEPOT			1	1.F FE	3,687,880	96.2070	3,848,293	4,000,000	3,937,708	0	35,003	0	0	2.125	3.068	MS	25,028	85,000	01/31/2017	09/15/2026
437076-BS-0	HOME DEPOT			1	1.F FE	590,555	78.2480	391,239	500,000	582,211	0	(2,652)	0	0	3.900	2.884	JD	867	19,500	09/30/2021	06/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BW-1	HOME DEPOT			1	1.F FE	7,248,856	97.4170	7,110,496	7,299,000	7,276,738	0	5,096	0	0	3.900	3.984	JD	19,768	284,661	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT			1	1.F FE	7,179,978	85.4200	6,239,064	7,304,000	7,193,278	0	2,493	0	0	4.500	4.605	JD	22,825	328,680	11/27/2018	12/06/2048
437076-BY-7	HOME DEPOT			1	1.F FE	14,913,900	92.7360	13,910,394	15,000,000	14,958,279	0	8,596	0	0	2.950	3.017	JD	19,667	442,500	06/03/2019	06/15/2029
437076-CA-8	HOME DEPOT			1	1.F FE	9,951,300	95.6910	9,569,126	10,000,000	9,983,027	0	7,027	0	0	2.500	2.576	AO	52,778	250,000	03/26/2020	04/15/2027
437076-CD-2	HOME DEPOT			1	1.F FE	13,063,490	69.6960	7,631,745	10,950,000	12,832,024	0	(54,929)	0	0	3.350	2.423	AO	77,441	366,825	11/12/2021	04/15/2050
437076-CF-7	HOME DEPOT			1	1.F FE	8,181,600	80.9820	8,098,156	10,000,000	8,666,352	0	187,163	0	0	1.375	3.808	MS	40,486	137,500	04/27/2022	03/15/2031
437076-CR-1	HOME DEPOT			1	1.F FE	1,999,280	99.6960	1,993,917	2,000,000	1,999,724	0	246	0	0	4.000	4.013	MS	23,556	80,000	09/12/2022	09/15/2025
438516-BS-4	HONEYWELL INTERNATIONAL			1	1.F FE	1,436,179	76.7470	844,216	1,100,000	1,381,010	0	(9,456)	0	0	3.812	2.340	MN	4,659	41,932	10/22/2018	11/21/2047
438516-BU-9	HONEYWELL INTERNATIONAL			1	1.F FE	11,527,699	91.6520	10,603,253	11,569,000	11,548,369	0	4,093	0	0	2.700	2.741	FA	118,004	312,363	07/30/2019	08/15/2029
438516-CE-4	HONEYWELL INTERNATIONAL			1	1.F FE	8,344,005	93.1550	8,290,781	8,900,000	8,651,655	0	110,282	0	0	1.100	2.430	MS	32,633	97,900	02/24/2022	03/01/2027
438516-CJ-3	HONEYWELL INTERNATIONAL			1	1.F FE	7,712,152	101.1430	7,801,188	7,713,000	7,711,690	0	254	0	0	4.950	4.954	FA	144,233	381,794	10/28/2022	02/15/2028
438516-CK-0	HONEYWELL INTERNATIONAL			1	1.F FE	9,901,800	99.4610	9,946,133	10,000,000	9,917,221	0	7,978	0	0	5.000	5.125	FA	188,889	500,000	10/28/2022	02/15/2033
444859-BB-7	HUMANA			1	2.B FE	1,124,302	82.5080	928,212	1,125,000	1,124,417	0	19	0	0	4.625	4.629	JD	4,336	52,031	10/22/2018	12/01/2042
444859-BE-1	HUMANA			1	2.B FE	7,042,886	84.9300	4,437,601	5,225,000	6,790,706	0	(59,974)	0	0	4.950	2.906	AO	64,659	258,638	11/12/2021	10/01/2044
444859-BL-5	HUMANA			2	2.B FE	9,125,061	72.0830	5,523,700	7,663,000	8,973,612	0	(36,871)	0	0	3.950	2.953	FA	114,349	302,689	12/23/2020	08/15/2049
444859-CA-8	HUMANA			1	2.B FE	1,243,254	99.1630	1,233,592	1,244,000	1,243,298	0	45	0	0	5.375	5.384	AO	14,116	39,376	03/11/2024	04/15/2031
444859-CB-6	HUMANA			1	2.B FE	886,548	92.6770	822,047	887,000	886,537	0	(11)	0	0	5.750	5.753	AO	10,767	30,035	03/11/2024	04/15/2054
445658-QF-2	JB HUNT TRANSPORTATION			1	2.A FE	6,999,580	98.9910	6,929,335	7,000,000	6,999,632	0	64	0	0	3.875	3.876	MS	90,417	271,250	02/26/2019	03/01/2026
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	9,959,700	87.9670	8,796,701	10,000,000	9,978,061	0	3,958	0	0	2.550	2.596	FA	104,125	255,000	01/28/2020	02/04/2030
446150-BE-3	HUNTINGTON BANCSHARES			1	2.A FE	5,500,000	100.0790	5,504,338	5,500,000	5,500,000	0	0	0	0	5.272	5.272	JJ	34,634	0	11/12/2024	01/15/2031
446413-AZ-9	HUNTINGTON INGALLS			1	2.C FE	2,598,630	89.8210	2,694,623	3,000,000	2,657,897	0	59,267	0	0	2.043	5.559	FA	22,984	30,645	04/12/2024	08/16/2028
446413-BA-3	HUNTINGTON INGALLS			1	2.C FE	864,879	100.1990	866,718	865,000	864,823	0	(56)	0	0	5.353	5.353	JJ	5,531	0	11/13/2024	01/15/2030
44644M-AF-8	HUNTINGTON NATIONAL BANK			1	1.G FE	8,699,000	99.2120	8,630,453	8,699,000	8,699,000	0	0	0	0	4.552	4.552	MN	48,397	395,978	05/06/2022	05/17/2028
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1	1.G FE	3,003,924	101.7940	3,065,014	3,011,000	3,006,000	0	828	0	0	5.650	5.688	JJ	80,808	170,122	11/14/2022	01/10/2030
44891A-BP-1	HYUNDAI CAPITAL			1	1.G FE	9,149,529	93.2340	8,532,739	9,152,000	9,150,786	0	363	0	0	2.375	2.379	AO	45,887	217,360	09/15/2020	10/15/2027
44891A-BZ-9	HYUNDAI CAPITAL			1	1.G FE	4,268,150	94.6270	4,731,359	5,000,000	4,664,039	0	181,498	0	0	1.650	5.831	MS	23,833	82,500	09/23/2022	09/17/2026
44891A-CA-3	HYUNDAI CAPITAL			1	1.G FE	18,479,650	89.5900	16,574,221	18,500,000	18,488,592	0	2,865	0	0	2.100	2.117	MS	114,392	388,500	09/14/2021	09/15/2028
450319-C*-7	ITC MIDWEST				1.F	15,000,000	79.3450	11,901,701	15,000,000	15,000,000	0	0	0	0	4.160	4.160	AO	126,533	624,000	03/15/2017	04/18/2047
451102-BT-3	ICAHN ENTERPRISES			1	3.C FE	1,464,166	99.1490	1,437,654	1,450,000	1,450,000	0	(1,078)	0	0	6.250	6.012	MN	11,580	90,625	03/14/2022	05/15/2026
451102-CC-9	ICAHN ENTERPRISES			1	3.C FE	1,054,688	83.5280	1,044,101	1,250,000	1,073,932	0	19,244	0	0	4.375	8.531	FA	22,786	27,344	06/14/2024	02/01/2029
45138L-AS-2	IDAHO POWER CO			1	1.F FE	3,525,456	102.8620	2,984,035	2,901,000	3,372,224	0	(27,548)	0	0	6.300	4.574	JD	8,123	182,763	10/01/2018	06/15/2037
45138L-AT-0	IDAHO POWER CO			1	1.F FE	1,679,149	102.8110	1,425,995	1,387,000	1,609,206	0	(12,547)	0	0	6.250	4.580	AO	18,301	86,688	10/01/2018	10/15/2037
45138L-AY-9	IDAHO POWER CO			1	1.F FE	1,910,867	87.8880	1,618,889	1,842,000	1,897,039	0	(2,484)	0	0	4.850	4.574	FA	33,750	89,337	10/01/2018	08/15/2040
45258L-AA-5	IMOLA MERGER CORP			1	3.B FE	1,640,658	94.8290	1,653,819	1,744,000	1,670,362	0	13,770	0	0	4.750	5.830	MN	10,585	82,840	03/15/2023	05/15/2029
454889-AM-8	INDIANA MICHIGAN POWER			1	2.A FE	4,026,391	102.9630	3,552,232	3,450,000	3,883,241	0	(25,817)	0	0	6.050	4.686	MS	61,458	208,725	01/01/2019	03/15/2037
455170-AB-6	INDIANA UNIV HEALTH INC			1	1.C FE	519,000	62.6020	324,902	519,000	519,000	0	0	0	0	2.852	2.852	MN	2,467	14,802	06/24/2021	11/01/2051
455434-BQ-2	INDIANAPOLIS P&L			1	1.G FE	4,022,844	84.1270	3,365,091	4,000,000	4,018,939	0	(761)	0	0	4.650	4.608	JD	15,500	186,000	01/01/2019	06/01/2043
455434-BR-0	INDIANAPOLIS P&L			1	1.G FE	9,010,524	82.0480	7,531,966	9,180,000	9,035,311	0	4,449	0	0	4.500	4.623	JD	34,425	413,100	01/01/2019	06/01/2044
455434-BT-6	INDIANAPOLIS P&L			1	1.F FE	7,759,363	77.9700	6,627,410	8,500,000	7,855,859	0	17,400	0	0	4.050	4.611	MN	57,375	344,250	01/01/2019	05/01/2046
45688C-AB-3	INGEVITY			1	3.C FE	951,000	91.4250	869,455	951,000	951,000	0	0	0	0	3.875	3.875	MN	6,142	36,851	10/20/2020	11/01/2028
457187-AB-8	INGREDION			1	2.B FE	9,995,700	97.2140	9,721,351	10,000,000	9,998,842	0	459	0	0	3.200	3.205	AO	80,000	320,000	09/15/2016	10/01/2026
45774*-AA-7	INOVA HEALTH SYSTEM				1.C	67,500,000	68.2730	46,084,289	67,500,000	67,500,000	0	0	0	0	2.670	2.670	MN	230,288	1,802,250	09/02/2020	05/15/2048
458140-AS-9	INTEL			1	2.A FE	2,024,180	99.3280	1,986,563	2,000,000	2,002,784	0	(8,206)	0	0	3.700	3.275	JJ	31,244	74,000	04/25/2022	07/29/2025
458140-AT-7	INTEL			2	2.A FE	3,985,795	81.0400	2,261,021	2,790,000	3,821,760	0	(38,981)	0	0	4.900	2.538	JJ	57,722	136,710	08/11/2020	07/29/2045
458140-AY-6	INTEL			2	2.A FE	2,034,602	71.1910	1,131,941	1,590,000	1,980,142	0	(13,081)	0	0	4.100	2.619	MN	9,054	65,190	08/26/2020	05/11/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-BK-5	INTEL			2	2.A FE	5,948,163	53.4710	2,673,561	5,000,000	5,878,870	0	(16,283)	0	0	3.100	2.355	FA	58,556	155,000	07/24/2020	02/15/2060
458140-BM-1	INTEL			1	2.A FE	34,158,299	77.2900	20,698,290	26,780,000	33,374,147	0	(188,764)	0	0	4.750	3.235	MS	339,213	1,272,050	08/26/2021	03/25/2050
458140-BR-0	INTEL			1	2.A FE	23,950,800	93.6900	22,485,540	24,000,000	23,970,749	0	4,752	0	0	3.900	3.925	MS	249,600	936,000	03/20/2020	03/25/2030
458140-CH-1	INTEL			1	2.A FE	489,985	91.6400	458,198	500,000	490,074	0	89	0	0	5.625	5.803	FA	11,016	0	08/21/2024	02/10/2043
45866F-AJ-3	INTERCONTINENTAL EX			1	1.G FE	1,984,780	96.2790	1,925,580	2,000,000	1,993,653	0	1,536	0	0	3.750	3.841	MS	20,833	75,000	08/06/2018	09/21/2028
45866F-AN-4	INTERCONTINENTAL EX			1	1.G FE	1,918,875	79.3020	1,982,550	2,500,000	2,012,210	0	50,926	0	0	1.850	4.923	MS	13,618	46,250	02/15/2023	09/15/2032
45866F-AU-8	INTERCONTINENTAL EX			1	1.G FE	9,881,840	98.5250	9,852,500	10,000,000	9,932,929	0	22,739	0	0	4.000	4.263	MS	117,778	400,000	08/31/2022	09/15/2027
45866F-AV-6	INTERCONTINENTAL EX			1	1.G FE	8,740,725	97.8890	8,565,288	8,750,000	8,743,841	0	1,194	0	0	4.350	4.367	JD	16,917	380,625	05/12/2022	06/15/2029
459200-AM-3	IBM			1	1.G FE	6,782,991	101.9440	5,890,320	5,778,000	5,911,433	0	(155,321)	0	0	7.000	4.133	AO	68,534	404,460	01/01/2019	10/30/2025
459200-AR-2	IBM			1	1.G FE	2,748,087	103.7890	2,802,300	2,700,000	2,709,055	0	(3,207)	0	0	6.220	6.075	FA	69,975	167,940	07/01/2004	08/01/2027
459200-JZ-5	IBM			1	1.G FE	15,110,550	98.1950	14,729,302	15,000,000	15,023,416	0	(16,709)	0	0	3.300	3.181	MN	63,250	495,000	05/31/2019	05/15/2026
459200-KA-8	IBM			1	1.G FE	25,749,385	94.7630	24,164,667	25,500,000	25,619,553	0	(25,564)	0	0	3.500	3.382	MN	114,042	892,500	08/02/2019	05/15/2029
459200-KX-8	IBM			1	1.G FE	10,982,950	99.4110	10,935,223	11,000,000	10,988,557	0	3,240	0	0	4.500	4.535	FA	199,375	495,000	01/30/2023	02/06/2028
459506-AK-7	INTL FLAVOR			1	2.C FE	9,991,200	97.7860	9,778,585	10,000,000	9,995,639	0	903	0	0	4.450	4.461	MS	117,431	445,000	09/24/2018	09/26/2028
459506-AQ-4	INTL FLAVOR			1	2.C FE	14,535,549	84.9170	12,346,928	14,540,000	14,536,536	0	467	0	0	2.300	2.304	MN	55,737	334,420	06/29/2021	11/01/2030
459506-AR-2	NUTRITION & BIOSCIENCES			2	2.C FE	2,314,062	71.5460	1,645,556	2,300,000	2,311,741	0	(590)	0	0	3.268	3.225	MN	9,604	75,164	09/21/2020	11/15/2040
460146-CF-8	INTERNATIONAL PAPER			1	2.B FE	843,954	113.8710	768,629	675,000	811,799	0	(5,920)	0	0	7.300	5.311	MN	6,296	49,275	10/22/2018	11/15/2039
460146-CQ-4	INTERNATIONAL PAPER			1	2.B FE	10,825,460	81.7500	10,218,811	12,500,000	11,008,140	0	33,468	0	0	4.400	5.312	FA	207,778	550,000	01/01/2019	08/15/2047
460146-CS-0	INTERNATIONAL PAPER			1	2.B FE	35,456,157	80.7600	23,016,623	28,500,000	34,898,675	0	(189,580)	0	0	4.350	2.997	FA	468,350	1,239,750	12/20/2021	08/15/2048
460690-BR-0	INTERPUBLIC GROUP			1	2.B FE	109,391,641	98.7130	93,989,397	95,215,000	103,299,593	0	(1,523,635)	0	0	4.750	2.881	MS	1,143,241	4,522,713	12/28/2020	03/30/2030
461070-AG-9	INTERSTATE POWER			1	2.A FE	6,439,623	105.6670	5,589,774	5,290,000	6,200,507	0	(43,162)	0	0	6.250	4.612	JJ	152,455	330,625	01/01/2019	07/15/2039
461070-AK-0	INTERSTATE POWER			1	2.A FE	3,062,018	85.6780	2,570,350	3,000,000	3,052,205	0	(1,813)	0	0	4.700	4.558	AO	29,767	141,000	01/01/2019	10/15/2043
46266T-AA-6	IQVIA			1	3.B FE	2,711,000	98.1220	2,753,309	2,806,000	2,769,322	0	13,796	0	0	5.000	5.589	MN	17,927	140,300	03/23/2020	05/15/2027
46266T-AF-5	IQVIA			1	2.C FE	16,798,400	103.3940	16,542,992	16,000,000	16,735,198	0	(63,202)	0	0	6.250	4.968	FA	416,667	0	08/13/2024	02/01/2029
46625H-HF-0	JPMORGAN CHASE				1.F FE	12,543,662	109.1470	10,259,779	9,400,000	11,900,118	0	(156,487)	0	0	6.400	3.716	MN	76,871	601,600	09/30/2021	05/15/2038
46625H-JM-3	JPMORGAN CHASE				1.G FE	7,434,656	99.4550	4,972,745	5,000,000	7,103,736	0	(85,677)	0	0	5.625	2.728	FA	105,469	281,250	12/23/2020	08/16/2043
46625H-KC-3	JPMORGAN CHASE				1.F FE	983,770	99.9050	999,049	1,000,000	999,855	0	1,855	0	0	3.125	3.317	JJ	13,715	31,250	01/16/2015	01/23/2025
46625H-RY-8	JPMORGAN CHASE			1	1.F FE	1,943,604	97.8910	1,815,876	1,855,000	1,893,626	0	(17,791)	0	0	3.782	2.746	FA	29,232	70,156	02/14/2022	02/01/2028
46647P-AA-4	JPMORGAN CHASE			1	1.F FE	635,921	82.5350	433,311	525,000	625,998	0	(3,152)	0	0	4.260	3.058	FA	8,014	22,365	09/29/2021	02/22/2048
46647P-AV-8	JPMORGAN CHASE			1	1.F FE	4,738,570	97.3100	4,865,490	5,000,000	4,797,047	0	38,280	0	0	4.203	5.211	JJ	92,233	210,150	08/23/2023	07/23/2029
46647P-BD-7	JPMORGAN CHASE			1	1.F FE	5,306,533	94.6950	5,273,576	5,569,000	5,383,463	0	30,110	0	0	3.702	4.407	MN	31,497	206,164	05/03/2022	05/06/2030
46647P-BH-8	JPMORGAN CHASE			1	1.E FE	4,674,000	99.4220	4,971,108	5,000,000	4,882,957	0	93,259	0	0	2.005	4.021	MS	30,075	100,250	09/09/2022	03/13/2026
46647P-BV-7	JPMORGAN CHASE			1	1.F FE	15,000,000	67.5600	10,133,934	15,000,000	15,000,000	0	0	0	0	2.525	2.525	MN	44,188	378,750	11/12/2020	11/19/2041
46647P-CJ-3	JPMORGAN CHASE			1	1.E FE	925,585	90.8660	908,660	1,000,000	944,830	0	10,942	0	0	2.069	3.390	JD	1,724	20,690	03/14/2023	06/01/2029
46647P-DA-1	JPMORGAN CHASE			1	1.E FE	23,957,230	98.8040	23,712,947	24,000,000	23,970,911	0	7,803	0	0	4.323	4.362	AO	187,330	1,037,520	03/14/2023	04/26/2028
46647P-DG-8	JPMORGAN CHASE			1	1.E FE	12,000,000	99.9670	11,996,079	12,000,000	12,000,000	0	0	0	0	4.851	4.851	JJ	252,252	582,120	07/18/2022	07/25/2028
46647P-DX-1	JPMORGAN CHASE			1	1.E FE	2,750,000	103.7240	2,852,415	2,750,000	2,750,000	0	0	0	0	6.087	6.087	AO	31,619	167,393	10/16/2023	10/23/2029
46647P-EC-6	JPMORGAN CHASE			1	1.E FE	1,832,000	99.3650	1,820,367	1,832,000	1,832,000	0	0	0	0	5.336	5.336	JJ	42,904	48,878	01/16/2024	01/23/2035
46647P-EE-2	JPMORGAN CHASE			1	1.E FE	15,000,000	101.6990	15,254,781	15,000,000	15,000,000	0	0	0	0	5.571	5.571	AO	160,166	417,825	04/15/2024	04/22/2028
46647P-EP-7	JPMORGAN CHASE			1	1.E FE	2,000,000	99.1160	1,982,313	2,000,000	2,000,000	0	0	0	0	4.505	4.505	AO	17,269	0	10/15/2024	10/22/2028
46647P-EQ-5	JPMORGAN CHASE			1	1.E FE	19,000,000	98.0970	18,638,489	19,000,000	19,000,000	0	0	0	0	4.603	4.603	AO	167,626	0	10/15/2024	10/22/2030
46647P-ES-1	JPMORGAN CHASE XVII			1	1.E FE	3,690,000	97.6150	3,602,004	3,690,000	3,690,000	0	0	0	0	5.534	5.534	MN	18,152	0	11/21/2024	11/29/2045
46661#-AA-7	JFK FUEL INFRASTRUCTURE			1	1.F	3,954,341	97.8570	3,869,617	3,954,341	3,954,341	0	0	0	0	3.440	3.465	MON	6,801	136,030	03/03/2017	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE				1.F	4,262,533	97.0420	4,136,455	4,262,533	4,262,533	0	0	0	0	2.710	2.724	MON	5,776	115,515	01/10/2020	04/13/2027
469814-AA-5	JACOBS ENGINEERING GROUP			1	2.C FE	14,984,850	101.3100	15,196,480	15,000,000	14,986,099	0	1,158	0	0	5.900	5.913	MS	295,000	885,000	02/13/2023	03/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47233J-DX-3	JEFFERIES GROUP			1	2.B FE	12,371,000	81.9890	10,248,646	12,500,000	12,411,251	0	10,007	0	0	2.750	2.852	AO	72,569	343,750	09/30/2020	10/15/2032
476556-DC-6	JERSEY CENTRAL POWER			1	1.G FE	10,147,100	99.4850	9,948,541	10,000,000	10,019,841	0	(23,773)	0	0	4.300	4.047	JJ	198,278	430,000	02/05/2019	01/15/2026
478115-AB-4	JOHNS HOPKINS			1	1.B FE	4,281,571	81.9820	3,689,199	4,500,000	4,303,490	0	3,878	0	0	4.083	4.363	JJ	91,868	183,735	01/01/2019	07/01/2053
478115-AF-5	JOHNS HOPKINS			1	1.B FE	377,000	59.0670	222,683	377,000	377,000	0	0	0	0	2.813	2.813	JJ	5,303	10,605	03/09/2020	01/01/2060
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	2,740,752	93.2940	2,612,239	2,800,000	2,759,285	0	1,730	0	0	4.500	4.631	MS	42,000	126,000	08/12/2010	09/01/2040
478160-BK-9	JOHNSON & JOHNSON			1	1.A FE	5,185,798	91.2870	4,564,345	5,000,000	5,155,311	0	(5,485)	0	0	4.500	4.255	JD	16,250	225,000	01/01/2019	12/05/2043
478165-AG-8	JOHNSON SC & SON			1	2.A FE	4,835,268	88.9870	4,057,814	4,560,000	4,782,193	0	(9,746)	0	0	4.800	4.366	MS	72,960	218,880	01/01/2019	09/01/2040
48121@-AN-1	JRD			4	2.B PL	4,900,000	83.0680	4,070,338	4,900,000	4,900,000	0	0	0	0	2.680	2.680	AO	28,088	131,320	10/01/2021	10/14/2031
48121@-AS-0	JRD				2.B PL	26,000,000	96.9590	25,209,259	26,000,000	26,000,000	0	0	0	0	5.300	5.300	MN	160,767	0	10/09/2024	11/19/2031
48125L-RU-8	JP MORGAN CHASE BANK NA			1	1.C FE	1,300,000	101.0530	1,313,693	1,300,000	1,300,000	0	0	0	0	5.110	5.106	JD	4,244	66,430	12/05/2023	12/08/2026
48126B-AA-1	JPMORGAN CHASE				1.F FE	2,296,463	98.6780	2,269,598	2,300,000	2,297,187	0	98	0	0	5.400	5.411	JJ	60,375	124,200	10/22/2018	01/06/2042
482480-AJ-9	KLA			2	1.F FE	37,514,590	69.2240	24,228,421	35,000,000	37,255,327	0	(62,011)	0	0	3.300	2.930	MS	385,000	1,155,000	09/09/2020	03/01/2050
48253M-10-4	KKR GROUP			3	2.A FE	7,500,000	18.4550	5,536,500	300,000	7,500,055	0	52	0	0	1.156	4.651	JAJO	86,719	346,876	08/31/2023	04/01/2061
48255G-AA-3	KKR GROUP FINAN CO XII			1	1.F FE	2,458,270	96.3810	2,409,533	2,500,000	2,465,197	0	3,780	0	0	4.850	5.077	MN	14,819	121,250	04/06/2023	05/17/2032
48259*-AA-5	KDP LICENSING				2.A PL	8,710,425	76.3160	6,647,411	8,710,425	8,710,425	0	0	0	0	3.120	3.140	MON	12,078	284,512	11/09/2020	12/31/2035
485134-BR-0	KANSAS CITY POWER & LIGHT			1	1.F FE	6,358,463	79.2160	5,041,325	6,364,000	6,358,957	0	118	0	0	4.200	4.205	MS	78,701	267,288	02/26/2018	03/15/2048
485260-B#-9	KANSAS GAS & ELECTRIC				1.F	31,332,035	106.0100	25,442,414	24,000,000	29,621,478	0	(305,259)	0	0	6.640	4.316	MN	203,627	1,593,600	10/01/2018	05/15/2038
485260-BM-4	KANSAS GAS & ELECTRIC			1	1.F FE	14,888,118	79.4680	10,186,190	12,818,000	14,678,791	0	(72,646)	0	0	4.300	3.249	JJ	254,152	551,174	12/02/2021	07/15/2044
48666K-AZ-2	KB HOME			1	3.A FE	1,250,000	88.2880	1,103,600	1,250,000	1,250,000	0	0	0	0	4.000	4.000	JD	2,222	50,000	05/25/2021	06/15/2031
48666K-BA-6	KB HOME			1	3.A FE	603,000	102.5240	615,143	600,000	602,249	0	(324)	0	0	7.250	7.166	JJ	20,058	43,500	06/08/2022	07/15/2030
487836-AT-5	KELLOGG			1	2.B FE	13,762,853	111.4740	12,262,085	11,000,000	12,583,812	0	(213,132)	0	0	7.450	4.758	AO	204,875	819,500	01/01/2019	04/01/2031
488401-AC-4	KEMPER CORP			1	2.C FE	16,976,030	84.8460	14,423,869	17,000,000	16,985,227	0	2,320	0	0	2.400	2.416	MS	103,133	408,000	09/22/2020	09/30/2030
491386-C#-3	KENTUCKY POWER				2.B	53,472,271	110.8710	46,565,775	42,000,000	51,310,646	0	(400,968)	0	0	8.130	5.839	JD	123,305	3,414,600	10/01/2018	06/18/2039
491674-BG-1	KENTUCKY UTILITIES			1	1.F FE	10,917,014	94.6820	9,232,482	9,751,000	10,680,678	0	(42,244)	0	0	5.125	4.270	MN	83,290	499,739	01/01/2019	11/01/2040
49271V-AC-4	KEURIG DR PEPPER			1	2.B FE	7,433,724	94.1500	6,601,813	7,012,000	7,344,000	0	(19,098)	0	0	4.985	4.491	MN	34,955	349,548	12/01/2021	05/25/2038
49271V-AK-6	KEURIG DR PEPPER			1	2.B FE	36,352,484	73.5440	22,485,974	30,575,000	35,752,674	0	(142,166)	0	0	3.800	2.844	MN	193,642	1,161,850	09/29/2021	05/01/2050
49271V-AM-2	KEURIG DR PEPPER			1	2.B FE	1,494,360	66.9650	1,004,471	1,500,000	1,494,751	0	122	0	0	3.350	3.370	MS	14,796	50,250	03/01/2021	03/15/2051
49306C-AB-7	KEY BANK				2.B FE	1,618,137	104.2680	1,397,196	1,340,000	1,446,292	0	(31,682)	0	0	6.950	4.180	FA	38,804	93,130	01/01/2019	02/01/2028
49326E-EG-4	KEYCORP				2.B FE	1,996,580	96.7580	1,935,170	2,000,000	1,998,609	0	356	0	0	4.100	4.121	AO	13,894	82,000	04/23/2018	04/30/2028
49327M-3E-2	KEY BANK			1	2.A FE	3,211,101	99.4860	3,195,501	3,212,000	3,211,698	0	305	0	0	4.150	4.160	FA	52,949	133,298	08/03/2022	08/08/2025
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	2,521,116	96.4540	1,736,175	1,800,000	2,406,164	0	(28,180)	0	0	5.819	3.154	AO	26,186	104,742	09/15/2020	04/01/2041
49338C-AB-9	KEYSPAN GAS EAST			1	2.A FE	1,938,714	96.4140	1,928,286	2,000,000	1,988,184	0	6,971	0	0	2.742	3.117	FA	20,717	54,840	02/14/2017	08/15/2026
49338C-AC-7	KEYSPAN GAS EAST			1	2.A FE	4,546,490	66.2990	3,314,957	5,000,000	4,570,147	0	8,536	0	0	3.586	4.116	JJ	81,183	179,300	02/15/2022	01/18/2052
494368-BL-6	KIMBERLY-CLARK			1	1.F FE	1,790,551	76.8580	1,537,163	2,000,000	1,824,479	0	6,074	0	0	3.700	4.400	JD	6,167	74,000	01/01/2019	06/01/2043
494368-CB-7	KIMBERLY-CLARK			1	1.F FE	9,992,300	92.4400	9,244,026	10,000,000	9,995,375	0	750	0	0	3.100	3.109	MS	81,806	310,000	03/24/2020	03/26/2030
494550-AV-8	KINDER MORGAN				2.B FE	6,416,150	104.8510	5,242,551	5,000,000	6,120,335	0	(70,284)	0	0	6.500	4.126	FA	135,417	325,000	06/23/2020	02/01/2037
494550-AW-6	KINDER MORGAN			1	2.B FE	10,307,445	108.4940	8,679,522	8,000,000	9,999,404	0	(111,419)	0	0	6.950	4.409	JJ	256,378	556,000	02/14/2022	01/15/2038
494550-BD-7	KINDER MORGAN			1	2.B FE	9,922,987	104.4860	10,448,613	10,000,000	9,935,996	0	2,489	0	0	6.500	6.567	MS	216,667	650,000	10/22/2018	09/01/2039
494550-BH-8	KINDER MORGAN			1	2.B FE	4,913,641	102.1620	4,623,874	4,526,001	4,848,926	0	(11,954)	0	0	6.375	5.693	MS	96,178	288,533	01/01/2019	03/01/2041
49456B-AS-0	KINDER MORGAN			2	2.B FE	1,774,170	63.3270	1,139,887	1,800,000	1,776,524	0	574	0	0	3.250	3.326	FA	24,375	58,500	07/27/2020	08/01/2050
49456B-AX-9	KINDER MORGAN			1	2.B FE	6,839,251	97.6900	6,702,533	6,861,000	6,841,716	0	1,752	0	0	5.200	5.241	JD	29,731	356,772	01/26/2023	06/01/2033
49461M-AA-8	KINETIK HOLDINGS LP			1	3.A FE	1,435,064	98.4300	1,476,456	1,500,000	1,450,040	0	7,321	0	0	5.875	6.608	JD	3,917	88,125	02/16/2023	06/15/2030
50076Q-AE-6	KRAFT HEINZ FOODS				2.B FE	5,294,369	90.1340	4,700,498	5,215,000	5,284,330	0	(2,715)	0	0	5.000	4.881	JD	19,556	260,750	07/30/2020	06/04/2042
50077L-AB-2	KRAFT HEINZ FOOD			1	2.B FE	7,885,483	80.9650	6,072,394	7,500,000	7,849,390	0	(10,535)	0	0	4.375	4.042	JD	27,344	328,125	01/25/2022	06/01/2046
50077L-AL-0	KRAFT HEINZ FOOD			1	2.B FE	1,314,002	96.8220	1,337,107	1,381,000	1,332,307	0	3,342	0	0	5.000	5.444	JJ	31,840	69,050	10/01/2018	07/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50077L-AX-4	KRAFT HEINZ FOOD			1	2.B FE	2,040,000	89.4570	1,789,147	2,000,000	2,032,751	0	(1,621)	0	0	4.625	4.468	AO	23,125	92,500	03/05/2020	10/01/2039
50077L-AZ-9	KRAFT HEINZ FOOD			1	2.B FE	1,863,682	85.4470	1,452,592	1,700,000	1,849,455	0	(3,456)	0	0	4.875	4.288	AO	20,719	82,875	07/31/2020	10/01/2049
501044-DG-3	KROGER			1	2.A FE	2,006,133	82.4200	1,386,301	1,682,000	1,978,151	0	(9,286)	0	0	4.450	3.303	FA	31,187	74,849	11/17/2021	02/01/2047
501044-DK-4	KROGER			2	2.A FE	6,442,450	84.3180	4,215,881	5,000,000	6,277,321	0	(38,826)	0	0	4.650	3.071	JJ	107,208	232,500	07/06/2020	01/15/2048
501044-DN-8	KROGER			2	2.B FE	18,138,580	75.3770	12,060,253	16,000,000	17,912,136	0	(53,302)	0	0	3.950	3.224	JJ	291,422	632,000	07/14/2020	01/15/2050
501044-DP-3	KROGER			1	2.B FE	31,473,502	86.7380	27,358,029	31,541,000	31,502,770	0	6,605	0	0	2.200	2.224	MN	115,650	693,902	04/21/2020	05/01/2030
501044-DW-8	KROGER				2.A FE	995,880	94.2490	942,488	1,000,000	995,775	0	(105)	0	0	5.500	5.528	MS	16,194	0	08/20/2024	09/15/2054
501044-DX-6	KROGER				2.A FE	1,493,325	93.9560	1,409,334	1,500,000	1,493,144	0	(181)	0	0	5.650	5.678	MS	24,954	0	08/20/2024	09/15/2064
50177@-AA-8	RUMBOLD				2.B PL	2,640,000	85.9630	2,269,432	2,640,000	2,640,000	0	0	0	0	3.160	3.155	MS	21,551	85,046	10/08/2021	04/27/2030
50177@-AB-6	RUMBOLD				2.B PL	3,190,000	83.7890	2,672,861	3,190,000	3,190,000	0	0	0	0	3.160	3.157	MS	26,041	102,764	10/08/2021	04/27/2031
50177@-AD-2	RUMBOLD				2.B PL	3,270,000	80.7430	2,640,285	3,270,000	3,270,000	0	0	0	0	3.160	3.158	MS	26,694	105,341	10/08/2021	10/27/2032
501797-AR-5	L BRANDS			1	3.B FE	894,758	103.0520	843,992	819,000	844,147	0	(11,724)	0	0	7.500	5.580	JD	2,730	61,425	11/06/2020	06/15/2029
50197#-AA-2	LGAFUEL				2.A	58,277,368	75.6820	44,105,589	58,277,368	58,277,368	0	0	0	0	3.320	3.343	MON	139,736	1,934,809	11/05/2021	12/30/2050
50212Y-AC-8	LPL HOLDINGS			1	2.C FE	1,080,040	98.3490	1,054,299	1,072,000	1,072,000	0	(1,480)	0	0	4.625	4.456	MN	6,335	49,580	11/07/2019	11/15/2027
50212Y-AD-6	LPL HOLDINGS			1	2.C FE	1,000,000	94.7050	947,046	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,778	40,000	03/04/2021	03/15/2029
50247@-AA-4	LV STADIUM EVENTS				2.A PL	25,333,370	81.2450	20,582,004	25,333,370	25,333,370	0	0	0	0	3.360	3.358	JD	2,364	851,201	01/17/2020	06/30/2045
50249A-AA-1	LYB INT FINANCE			1	2.B FE	4,506,857	74.8910	3,331,162	4,448,000	4,503,340	0	(1,645)	0	0	4.200	4.111	AO	39,439	186,816	09/30/2021	10/15/2049
50249A-AG-8	LYB INT FINANCE			1	2.B FE	16,252,303	85.4040	13,897,854	16,273,000	16,261,258	0	1,795	0	0	2.250	2.263	AO	91,536	366,143	12/20/2021	10/01/2030
50249A-AJ-2	LYB INT FINANCE			1	2.B FE	10,345,300	67.1460	6,714,556	10,000,000	10,316,654	0	(7,673)	0	0	3.625	3.437	AO	90,625	362,500	05/04/2021	04/01/2051
50249A-AM-5	LYB INT FINANCE				2.B FE	1,488,510	98.2070	1,473,108	1,500,000	1,489,133	0	623	0	0	5.500	5.601	MS	27,500	41,938	02/26/2024	03/01/2034
50540R-AQ-5	LAB CORP			1	2.B FE	2,995,500	99.8920	2,996,763	3,000,000	2,999,820	0	456	0	0	3.600	3.618	FA	45,000	108,000	01/21/2015	02/01/2025
50540R-AS-1	LAB CORP			2	2.B FE	24,488,461	86.2520	17,250,432	20,000,000	23,896,919	0	(139,148)	0	0	4.700	3.337	FA	391,667	940,000	06/29/2020	02/01/2045
50540R-BA-9	LAB CORP			1	2.B FE	4,962,550	95.7370	4,786,842	5,000,000	4,963,363	0	813	0	0	4.550	4.669	AO	61,931	0	09/18/2024	04/01/2032
50587K-AB-7	LAFARGEHOLCIM FINANCE			1	2.A FE	1,375,744	84.3520	1,320,108	1,565,000	1,396,758	0	3,888	0	0	4.750	5.612	MS	20,443	74,338	10/01/2018	09/22/2046
512807-AW-8	LAM RESEARCH			2	1.G FE	5,270,734	63.0880	3,154,412	5,000,000	5,241,699	0	(6,817)	0	0	2.875	2.610	JD	6,389	143,750	07/07/2020	06/15/2050
512807-AX-6	LAM RESEARCH			2	1.G FE	5,798,000	61.3590	3,067,945	5,000,000	5,742,001	0	(13,198)	0	0	3.125	2.487	JD	6,944	156,250	07/20/2020	06/15/2060
513075-BT-7	LAMAR MEDIA			1	3.B FE	2,910,750	91.2190	2,736,583	3,000,000	2,967,821	0	5,531	0	0	4.000	4.236	JD	5,333	120,000	06/29/2020	02/15/2030
517834-AF-4	LAS VEGAS SANDS			1	2.C FE	3,746,560	92.9660	3,718,651	4,000,000	3,762,505	0	15,945	0	0	3.900	5.372	FA	61,967	0	08/22/2024	08/08/2029
51808B-AE-2	ENI USA			1	2.B FE	4,996,600	106.4970	5,324,872	5,000,000	4,998,737	0	194	0	0	7.300	7.305	MN	46,639	365,000	04/17/1998	11/15/2027
52110@-AA-4	LAXFUEL CORP				1.E YE	15,919,593	74.1350	11,801,972	15,919,593	15,919,593	0	0	0	0	3.100	3.120	MON	4,113	493,507	12/09/2021	12/28/2051
521865-AY-1	LEAR			1	2.B FE	1,010,813	97.0680	988,156	1,018,000	1,015,754	0	757	0	0	3.800	3.885	MS	11,390	38,684	08/14/2017	09/15/2027
52532X-AJ-4	LEIDOS INC			1	2.B FE	9,929,700	101.3690	10,136,888	10,000,000	9,939,023	0	5,556	0	0	5.750	5.843	MS	169,306	575,000	02/16/2023	03/15/2033
52678@-AA-8	LERADO				2.B PL	28,068,827	87.4630	24,549,967	28,068,827	28,068,827	0	0	0	0	3.860	3.879	MJSD	3,010	1,083,457	03/09/2021	03/31/2036
53079E-BG-8	LIBERTY MUTUAL GROUP			1	2.B FE	48,609,105	97.9400	46,624,410	47,604,933	48,064,508	0	(101,429)	0	0	4.569	4.307	FA	906,279	2,175,069	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP			1	2.B FE	8,805,488	74.6620	6,532,960	8,750,000	8,799,550	0	(1,153)	0	0	4.500	4.461	JD	17,500	393,750	06/04/2019	06/15/2049
53079E-BK-9	LIBERTY MUTUAL GROUP			1	2.B FE	4,345,315	67.4970	2,699,872	4,000,000	4,328,149	0	(4,719)	0	0	3.950	3.538	MN	20,189	158,000	03/03/2021	05/15/2060
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			2	2.B FE	7,625,316	83.8750	6,416,473	7,650,000	7,635,148	0	2,410	0	0	2.050	2.086	MS	46,176	156,825	09/24/2020	09/15/2030
53229K-AA-7	LIGHTNING POWER LLC			1	3.C FE	712,000	102.8130	732,031	712,000	712,000	0	0	0	0	7.250	7.250	FA	19,358	0	08/07/2024	08/15/2032
532457-BH-0	ELI LILLY			1	1.E FE	2,352,451	99.1960	2,338,047	2,357,000	2,356,724	0	472	0	0	2.750	2.772	JD	5,401	64,818	02/24/2015	06/01/2025
532457-BZ-0	ELI LILLY			2	1.E FE	12,750,660	53.2550	6,923,131	13,000,000	12,766,949	0	3,937	0	0	2.500	2.577	MS	95,694	325,000	08/20/2020	09/15/2060
532457-CS-5	ELI LILLY			1	1.E FE	938,379	92.6310	873,506	943,000	938,350	0	(29)	0	0	5.050	5.082	FA	18,123	0	08/12/2024	08/14/2054
536797-AF-0	LITHIA MOTORS			1	3.B FE	119,634	90.6710	131,473	145,000	124,304	0	2,638	0	0	4.375	7.343	JJ	2,925	6,344	03/02/2023	01/15/2031
537008-C*-3	LITTELFUSE				2.B	7,000,000	99.8340	6,988,385	7,000,000	7,000,000	0	0	0	0	3.480	3.480	FA	92,027	243,600	10/20/2017	02/15/2025
537008-C@-1	LITTELFUSE				2.B	14,000,000	93.8690	13,141,653	14,000,000	14,000,000	0	0	0	0	3.780	3.780	FA	199,920	529,200	10/20/2017	02/15/2030
53767#-AC-2	LITTELFUSE			1	2.B	30,731,600	96.7400	30,144,159	31,160,000	30,792,126	0	60,526	0	0	3.740	4.322	FA	440,256	791,384	07/23/2024	02/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
538034-AX-7	LIVE NATION ENTERTAINMENT			1	3.B FE	501,000	94.3040	472,461	501,000	501,000	0	0	0	0	3.750	3.750	JJ	8,663	18,788	12/17/2020	01/15/2028
539830-BB-4	LOCKHEED MARTIN			1	1.F FE	7,506,051	83.3410	7,507,385	9,008,000	7,773,228	0	37,442	0	0	4.070	5.220	JD	16,294	366,626	10/22/2018	12/15/2042
539830-BD-0	LOCKHEED MARTIN			1	1.F FE	7,314,986	78.8170	5,576,302	7,075,000	7,296,637	0	(8,435)	0	0	3.800	3.566	MS	89,617	268,850	11/17/2021	03/01/2045
539830-BH-1	LOCKHEED MARTIN			1	1.F FE	4,983,230	99.0600	4,974,799	5,022,000	5,017,324	0	4,285	0	0	3.550	3.641	JJ	82,207	178,281	11/16/2015	01/15/2026
539830-BK-4	LOCKHEED MARTIN			1	1.F FE	1,429,829	93.7530	1,485,983	1,585,000	1,447,825	0	8,464	0	0	4.500	5.535	MN	9,114	71,325	10/17/2022	05/15/2036
539830-BL-2	LOCKHEED MARTIN			1	1.F FE	4,509,388	89.3550	3,811,887	4,266,000	4,489,392	0	(8,121)	0	0	4.700	4.282	MN	25,620	200,502	11/12/2021	05/15/2046
539830-BQ-1	LOCKHEED MARTIN			2	1.F FE	5,446,700	62.8810	3,144,070	5,000,000	5,397,329	0	(11,551)	0	0	2.800	2.376	JD	6,222	140,000	07/13/2020	06/15/2050
540424-AR-9	LOEWS			1	1.G FE	9,416,391	82.9570	7,715,014	9,300,000	9,407,824	0	(4,855)	0	0	4.125	4.025	MN	49,019	383,625	11/17/2021	05/15/2043
546676-AU-1	LOUISVILLE GAS & ELECTRIC			1	1.F FE	6,396,559	93.6010	5,475,648	5,850,000	6,287,866	0	(19,514)	0	0	5.125	4.447	MN	38,309	299,813	01/01/2019	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELECTRIC			1	1.F FE	5,097,794	85.1750	4,258,726	5,000,000	5,082,076	0	(2,838)	0	0	4.650	4.517	MN	29,708	232,500	01/01/2019	11/15/2043
548661-DH-7	LOWES			1	2.A FE	4,722,498	99.0520	4,704,979	4,750,000	4,747,570	0	3,117	0	0	3.375	3.444	MS	47,203	160,313	09/09/2015	09/15/2025
548661-DJ-3	LOWES			1	2.A FE	1,774,744	82.5380	1,520,341	1,842,000	1,783,834	0	1,647	0	0	4.375	4.613	MS	23,729	80,588	10/01/2018	09/15/2045
548661-DN-4	LOWES			1	2.A FE	18,711,616	73.9890	12,256,218	16,565,000	18,433,751	0	(66,604)	0	0	3.700	2.956	AO	129,391	612,905	07/08/2020	04/15/2046
548661-DW-4	LOWES			2	2.A FE	30,041,472	89.8380	21,561,194	24,000,000	29,421,650	0	(147,772)	0	0	5.125	3.667	AO	259,667	1,230,000	10/07/2020	04/15/2050
552676-AU-2	MDC HOLDINGS INC			1	2.C FE	8,226,640	86.8160	7,379,385	8,500,000	8,311,935	0	28,097	0	0	2.500	2.902	JJ	97,986	212,500	11/12/2021	01/15/2031
55279H-AK-6	MANUFACTURERS & TRADE			2	1.G FE	13,465,650	99.7770	13,469,890	13,500,000	13,498,626	0	8,994	0	0	2.900	2.970	FA	157,688	391,500	04/25/2022	02/06/2025
55336V-AA-8	MPLX			1	2.B FE	1,510,274	99.8760	1,498,146	1,500,000	1,500,000	0	(1,692)	0	0	4.000	3.869	FA	22,667	60,000	01/01/2019	02/15/2025
55336V-AJ-9	MPLX			1	2.B FE	8,316,683	99.9300	7,994,407	8,000,000	8,008,362	0	(47,620)	0	0	4.875	4.256	JD	32,500	390,000	10/22/2018	06/01/2025
55336V-AM-2	MPLX			1	2.B FE	6,190,649	87.2440	5,103,760	5,850,000	6,124,783	0	(16,168)	0	0	4.500	4.026	AO	55,575	263,250	09/14/2020	04/15/2038
55336V-AT-7	MPLX			1	2.B FE	8,672,803	91.8160	8,122,948	8,847,000	8,687,583	0	3,042	0	0	5.500	5.637	FA	183,821	486,585	11/07/2018	02/15/2049
55336V-BQ-2	MPLX			1	2.B FE	3,496,955	87.5030	3,062,599	3,500,000	3,498,129	0	295	0	0	2.650	2.660	FA	35,039	92,750	08/11/2020	08/15/2030
55336V-BV-1	MPLX			1	2.B FE	11,266,704	96.0410	10,911,228	11,361,000	11,280,617	0	7,681	0	0	5.000	5.106	MS	189,350	568,050	02/02/2023	03/01/2033
55354G-AH-3	MSCI			1	2.C FE	6,566,500	94.4870	6,102,909	6,459,000	6,504,233	0	(14,729)	0	0	4.000	3.739	MN	33,013	258,360	06/29/2020	11/15/2029
55396#-AA-0	MANKATO ENERGY CENTER				2.B PL	9,482,297	84.8690	8,047,529	9,482,297	9,482,297	0	0	0	0	2.900	2.910	MJSD	764	274,987	07/01/2020	05/31/2039
55617L-AR-3	MACYS RETAIL HLDGS LLC			1	3.A FE	474,570	93.8790	469,394	500,000	475,581	0	1,011	0	0	6.125	6.997	MS	9,017	15,313	08/06/2024	03/15/2032
55903V-BE-2	MAGALLANES INC			1	2.C FE	4,570,000	74.3000	3,395,530	4,570,000	4,570,000	0	0	0	0	5.141	5.141	MS	69,178	234,944	03/09/2022	03/15/2052
565130-AA-9	MAPLE GROVE FUNDING I			1	2.A FE	27,341,121	67.2700	18,499,251	27,500,000	27,345,405	0	2,076	0	0	4.161	4.192	FA	432,282	1,144,275	11/15/2022	08/15/2051
56585A-AF-9	MARATHON PETROLEUM			1	2.B FE	2,112,348	103.6080	1,908,468	1,842,000	2,063,816	0	(8,869)	0	0	6.500	5.354	MS	39,910	119,730	10/01/2018	03/01/2041
56585A-AH-5	MARATHON PETROLEUM			1	2.B FE	1,749,050	83.0670	1,326,577	1,597,000	1,730,851	0	(4,506)	0	0	4.750	4.114	MS	22,336	75,858	09/14/2020	09/15/2044
570535-AT-1	MARKEL			1	2.B FE	1,477,602	86.9930	1,287,490	1,480,000	1,477,744	0	44	0	0	5.000	5.010	MN	8,428	74,000	05/15/2019	05/20/2049
570535-AU-8	MARKEL			1	2.B FE	9,982,300	92.9590	9,295,887	10,000,000	9,990,582	0	1,749	0	0	3.350	3.371	MS	96,778	335,000	09/12/2019	09/17/2029
571676-AN-5	MARS			1	1.E FE	23,832,371	66.1010	15,758,582	23,840,000	23,833,646	0	328	0	0	2.375	2.377	JJ	259,508	566,200	07/13/2020	07/16/2040
571676-AQ-8	MARS			2	1.E FE	12,926,030	56.0180	7,282,318	13,000,000	12,933,807	0	1,837	0	0	2.450	2.477	JJ	145,979	318,500	07/13/2020	07/16/2050
57169*-AY-3	MARS			1	1.E	10,540,000	91.9460	9,691,064	10,540,000	10,540,000	0	0	0	0	2.820	2.820	MS	77,610	297,228	09/09/2016	09/27/2028
571748-BD-3	MARSH & MCLENNAN			1	1.G FE	1,372,182	81.2210	893,435	1,100,000	1,348,666	0	(7,727)	0	0	4.200	2.840	MS	15,400	46,200	11/12/2021	03/01/2048
571903-BG-7	MARRIOTT INTERNATIONAL			1	2.B FE	11,038,860	87.3590	10,483,087	12,000,000	11,222,790	0	95,183	0	0	2.850	3.940	AO	72,200	342,000	10/18/2022	04/15/2031
575634-AS-9	MASS ELECTRIC CO			1	2.A FE	13,992,563	99.3090	11,865,459	11,948,000	13,577,509	0	(74,845)	0	0	5.900	4.621	MN	90,075	704,932	01/01/2019	11/15/2039
575634-AU-4	MASS ELECTRIC CO			1	2.A FE	2,549,670	81.5150	2,445,446	3,000,000	2,568,897	0	19,227	0	0	1.729	4.533	MN	5,331	25,935	09/11/2024	11/24/2030
575718-AA-9	MASS INSTITUTE OF TECH			1	1.A FE	2,036,034	100.6010	1,555,295	1,546,000	2,033,060	0	(549)	0	0	5.600	4.231	JJ	43,288	86,576	01/01/2019	07/01/2111
57571K-AB-0	MASS INSTIT TECH			1	1.A FE	6,838,751	123.2720	5,622,426	4,561,000	6,818,728	0	(3,600)	0	0	7.250	4.794	MN	55,112	330,673	01/01/2019	11/02/2096
57636Q-AG-9	MASTERCARD INC			1	1.D FE	9,881,183	97.2490	9,444,822	9,712,000	9,753,539	0	(24,426)	0	0	2.950	2.682	MN	31,834	286,504	06/12/2019	11/21/2026
57636Q-AH-7	MASTERCARD INC			1	1.D FE	9,018,689	78.2820	7,585,481	9,690,000	9,107,702	0	15,857	0	0	3.800	4.222	MN	40,913	368,220	01/01/2019	11/21/2046
57636Q-AQ-7	MASTERCARD INC			1	1.D FE	4,564,564	77.3780	3,547,026	4,584,000	4,566,156	0	406	0	0	3.850	3.874	MS	46,572	176,484	03/24/2020	03/26/2050
57636Q-AT-1	MASTERCARD INC			1	1.D FE	9,041,558	64.6440	5,900,688	9,128,000	9,048,591	0	1,965	0	0	2.950	2.998	MS	79,287	269,276	03/02/2021	03/15/2051
57708#-AA-9	MATTERHORN EXPRESS				2.C PL	5,643,176	85.7140	5,740,094	6,696,772	5,740,174	0	65,793	0	0	5.630	7.846	MJSD	1,047	377,028	06/16/2023	06/30/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57708#-AB-7	MATTERHORN EXPRESS				2.C PL	33,218,256	98.8630	32,840,520	33,218,256	33,218,256	0	0	0	0	7.600	7.600	MJSD	7,013	2,524,587	01/19/2023	06/30/2034
577081-BD-3	MATTEL			1	2.C FE	744,023	100.1820	751,361	750,000	747,469	0	753	0	0	5.875	6.000	JD	1,958	44,063	11/18/2019	12/15/2027
577081-BE-1	MATTEL			1	2.C FE	583,000	97.9450	571,021	583,000	583,000	0	0	0	0	3.375	3.375	AO	4,919	19,676	03/09/2021	04/01/2026
579780-AP-2	MCCORMICK & CO			2	2.B FE	24,663,600	81.1970	16,239,336	20,000,000	24,105,880	0	(130,326)	0	0	4.200	2.932	FA	317,333	840,000	06/29/2020	08/15/2047
58013M-EC-4	MCDONALD'S			1	2.A FE	3,012,702	107.8070	2,156,137	2,000,000	2,808,380	0	(52,775)	0	0	6.300	2.571	AO	26,600	126,000	12/23/2020	10/15/2037
58013M-EH-3	MCDONALD'S			1	2.A FE	2,022,782	101.6290	1,872,014	1,842,000	1,984,789	0	(6,892)	0	0	5.700	4.930	FA	43,748	104,994	10/01/2018	02/01/2039
58013M-EV-2	MCDONALD'S			2	2.A FE	1,010,776	87.0160	696,132	800,000	983,825	0	(6,631)	0	0	4.600	3.051	MN	3,578	36,800	09/22/2020	05/26/2045
58013M-FC-3	MCDONALD'S			2	2.A FE	25,373,600	84.1270	16,825,492	20,000,000	24,722,102	0	(153,541)	0	0	4.450	2.965	MS	296,667	890,000	07/13/2020	03/01/2047
58013M-FK-5	MCDONALD'S			1	2.A FE	33,059,700	72.0890	21,626,825	30,000,000	32,737,106	0	(76,635)	0	0	3.625	3.083	MS	362,500	1,087,500	03/09/2021	09/01/2049
582839-AG-1	MEAD JOHNSON NUTRITION			1	1.G FE	4,187,125	87.1580	3,667,595	4,208,000	4,190,199	0	551	0	0	4.600	4.633	JD	16,131	193,568	10/22/2018	06/01/2044
585055-BT-2	MEDTRONIC			1	1.G FE	21,351,784	93.8560	20,218,369	21,542,000	21,424,940	0	8,799	0	0	4.375	4.441	MS	277,503	942,463	12/01/2014	03/15/2035
586054-AC-2	MEMORIAL SLOAN			1	1.D FE	2,887,689	80.2320	2,406,974	3,000,000	2,896,666	0	1,577	0	0	4.200	4.406	JJ	63,000	126,000	01/01/2019	07/01/2055
588056-BC-4	MERCER INTL			1	4.B FE	973,643	107.6450	1,012,943	941,000	972,304	0	(1,339)	0	0	12.875	11.737	AO	30,288	0	10/23/2024	10/01/2028
58933Y-AV-7	MERCK			1	1.E FE	1,619,130	84.8850	1,188,389	1,400,000	1,585,592	0	(11,053)	0	0	3.900	2.732	MS	17,290	54,600	11/17/2021	03/07/2039
58933Y-BF-1	MERCK			1	1.E FE	12,659,036	60.6050	7,690,756	12,690,000	12,661,035	0	713	0	0	2.750	2.762	JD	20,357	348,975	12/07/2021	12/10/2051
59001A-BD-3	MERITAGE HOMES CORP			1	2.C FE	1,006,000	93.4340	939,950	1,006,000	1,006,000	0	0	0	0	3.875	3.875	AO	8,230	38,983	03/31/2021	04/15/2029
59023V-AA-8	BANK OF AMERICA			1	2.A FE	8,383,933	116.9490	5,847,458	5,000,000	7,690,949	0	(163,009)	0	0	7.750	2.873	MN	50,590	387,500	07/14/2020	05/14/2038
59156R-AM-0	METLIFE			1	1.G FE	3,506,198	102.9000	3,755,845	3,650,000	3,549,752	0	6,695	0	0	5.700	6.058	JD	9,247	208,050	10/22/2018	06/15/2035
59156R-AY-4	METLIFE			1	1.G FE	10,220,925	102.0660	10,257,635	10,050,000	10,180,629	0	(4,861)	0	0	5.875	5.749	FA	237,815	590,438	10/22/2018	02/06/2041
59217G-BY-4	METLIFE GLOBAL FUNDING I				1.D FE	6,695,511	97.9200	6,560,612	6,700,000	6,698,925	0	488	0	0	3.450	3.458	JD	8,347	231,150	12/12/2016	12/18/2026
59217G-EG-0	METLIFE GLOBAL FUNDING I				1.D FE	25,910,514	90.3090	23,447,906	25,964,000	25,933,141	0	5,209	0	0	2.950	2.974	AO	174,464	765,938	04/03/2020	04/09/2030
59217G-FD-6	METLIFE GLOBAL FUNDING I				1.D FE	9,990,400	97.2450	9,724,544	10,000,000	9,992,826	0	1,273	0	0	4.300	4.316	FA	150,500	430,000	08/18/2022	08/25/2029
592688-D*-3	METTLER-TOLEDO				2.B	11,904,000	73.0840	7,568,571	10,356,000	10,356,000	0	0	0	(683,000)	1.060	1.060	MS	31,103	116,457	12/04/2020	03/19/2036
594457-E@-8	DTE GAS				1.F	4,929,449	75.7430	3,787,158	5,000,000	4,941,872	0	2,173	0	0	3.920	4.011	JD	8,711	196,000	10/01/2018	12/15/2042
59447#-AD-5	MICHIGAN ELECTRIC TRANS				1.F	10,638,752	97.7350	8,551,797	8,750,000	10,251,243	0	(68,936)	0	0	5.640	4.121	JD	1,371	493,500	10/01/2018	05/06/2040
59447#-AE-3	MICHIGAN ELECTRIC TRANS				1.F	10,666,928	78.5070	8,635,723	11,000,000	10,723,994	0	10,250	0	0	3.980	4.181	MS	110,666	437,800	10/01/2018	12/26/2042
59447#-AG-8	MICHIGAN ELECTRIC TRANS			1	1.F	24,000,000	75.0840	18,020,146	24,000,000	24,000,000	0	0	0	0	3.900	3.900	AO	169,000	936,000	09/26/2018	04/26/2046
594918-BJ-2	MICROSOFT			1	1.A FE	3,506,615	98.9560	3,463,447	3,500,000	3,501,237	0	(2,028)	0	0	3.125	3.065	MN	17,622	109,375	04/25/2022	11/03/2025
594918-BK-9	MICROSOFT			1	1.A FE	4,598,124	95.5830	4,301,227	4,500,000	4,568,464	0	(5,281)	0	0	4.200	4.018	MN	30,450	189,000	01/01/2019	11/03/2035
594918-BR-4	MICROSOFT			1	1.A FE	1,996,280	97.0000	1,940,004	2,000,000	1,999,318	0	398	0	0	2.400	2.421	FA	19,067	48,000	08/01/2016	08/08/2026
594918-BT-0	MICROSOFT			1	1.A FE	2,206,732	80.0300	1,904,711	2,380,000	2,230,381	0	4,205	0	0	3.700	4.142	FA	34,979	88,060	01/01/2019	08/08/2046
594918-BY-9	MICROSOFT			1	1.A FE	36,888,777	97.9060	36,225,293	37,000,000	36,972,482	0	11,955	0	0	3.300	3.336	FA	491,792	1,221,000	02/14/2017	02/06/2027
595017-BA-1	MICROCHIP TECHNOLOGY			1	2.B FE	1,317,000	99.5810	1,311,487	1,317,000	1,317,000	0	0	0	0	4.250	4.250	MS	18,658	55,973	05/26/2020	09/01/2025
595240-AA-3	MID-ATLANTIC INTERSTATE			1	1.G FE	999,750	97.0620	970,622	1,000,000	999,867	0	25	0	0	4.100	4.103	MN	5,239	41,000	05/07/2018	05/15/2028
595620-AN-5	MIDAMERICAN ENER			1	1.F FE	1,050,181	85.4870	854,867	1,000,000	1,042,429	0	(1,426)	0	0	4.400	4.080	AO	9,289	44,000	01/01/2019	10/15/2044
595620-AP-0	MIDAMERICAN ENER			1	1.F FE	4,317,447	82.3980	3,641,998	4,420,000	4,331,062	0	2,444	0	0	4.250	4.395	MN	31,308	187,850	01/01/2019	05/01/2046
59565J-AA-9	MIDAS OPCO			1	4.B FE	1,698,405	95.2090	1,629,033	1,711,000	1,702,551	0	1,534	0	0	5.625	5.747	FA	36,359	96,244	02/11/2022	08/15/2029
598326-B@-4	MIDWEST TRANS SYST				1.E	11,222,301	91.9350	11,032,216	12,000,000	11,557,121	0	60,352	0	0	3.960	4.652	MS	125,400	475,200	10/01/2018	03/26/2033
60040#-AA-0	MILLENNIUM PIPELINE			1	1.G PL	6,059,563	100.4070	5,885,281	5,861,430	5,927,018	0	(19,675)	0	0	5.330	4.622	MJSD	868	312,414	03/08/2019	06/30/2027
60081H-A#-5	MILLIKEN & CO				2.B	6,000,000	82.7480	4,964,898	6,000,000	6,000,000	0	0	0	0	2.710	2.710	AO	34,327	162,600	10/06/2021	10/15/2031
607120-EZ-1	AIRBUS GROUP			1	1.F	6,022,384	94.8450	5,711,952	6,022,384	6,022,384	0	0	0	0	3.810	3.828	FMAN	33,143	229,453	07/18/2013	11/09/2032
607120-FL-1	AIRBUS GROUP				1.F	25,411,005	85.6160	21,755,938	25,411,005	25,411,005	0	0	0	0	3.180	3.192	FMAN	116,721	808,070	05/31/2019	05/09/2039
607120-FN-7	AIRBUS GROUP				1.F	10,890,431	85.6160	9,323,974	10,890,431	10,890,431	0	0	0	0	3.180	3.192	FMAN	50,023	346,316	05/31/2019	05/09/2039
60855R-AK-6	MOLINA HEALTHCARE			1	3.B FE	575,230	89.0230	510,992	574,000	574,740	0	(124)	0	0	3.875	3.847	MN	2,842	22,243	11/03/2020	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE			1	3.B FE	205,000	86.3560	215,891	250,000	214,029	0	3,722	0	0	3.875	6.348	MN	1,238	9,688	06/13/2022	05/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
609207-AM-7	MONDELEZ INTERNATIONAL			1	2.B FE	1,980,440	97.9660	1,959,320	2,000,000	1,992,423	0	2,038	0	0	4.125	4.246	MN	12,375	82,500	05/03/2018	05/07/2028
617446-8N-2	MORGAN STANLEY			1	1.G FE	4,492,153	98.8090	2,979,104	3,015,000	4,380,488	0	(35,686)	0	0	5.597	3.019	MS	45,469	168,750	12/01/2021	03/24/2051
617446-8U-6	MORGAN STANLEY			1	1.E FE	1,075,745	81.7400	980,875	1,200,000	1,107,824	0	11,455	0	0	1.794	3.001	FA	8,252	21,528	02/14/2022	02/13/2032
617446-8X-0	MORGAN STANLEY			1	1.E FE	6,259,760	81.7930	5,316,571	6,500,000	6,327,193	0	21,392	0	0	1.928	2.325	AO	21,931	125,320	10/04/2021	04/28/2032
617446-HD-4	MORGAN STANLEY			1	1.G FE	19,985,649	112.3540	22,470,861	20,000,000	19,988,242	0	867	0	0	7.250	7.258	AO	362,500	1,450,000	10/22/2018	04/01/2032
61747Y-EF-8	MORGAN STANLEY			2	2.A FE	4,000,000	81.3600	3,254,390	4,000,000	4,000,000	0	0	0	0	2.484	2.484	MS	28,980	99,360	09/13/2021	09/16/2036
61747Y-EH-4	MORGAN STANLEY			1	1.E FE	2,302,000	83.7910	1,928,860	2,302,000	2,302,000	0	0	0	0	2.511	2.511	AO	11,400	57,803	10/14/2021	10/20/2032
61747Y-EL-5	MORGAN STANLEY			1	1.E FE	1,500,000	85.6770	1,285,152	1,500,000	1,500,000	0	0	0	0	2.943	2.943	JJ	19,620	44,145	01/19/2022	01/21/2033
61747Y-EU-5	MORGAN STANLEY			1	1.E FE	9,279,000	96.8800	8,989,487	9,279,000	9,279,000	0	0	0	0	4.889	4.889	JJ	202,883	453,650	07/18/2022	07/20/2033
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	40,000,000	103.6780	41,471,111	40,000,000	40,000,000	0	0	0	0	6.296	6.296	AO	510,676	2,518,400	10/14/2022	10/18/2028
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	749,000	100.1030	749,774	749,000	749,000	0	0	0	0	5.950	5.950	JJ	20,054	44,566	01/17/2023	01/19/2038
61747Y-FD-2	MORGAN STANLEY			1	1.E FE	1,969,971	100.2810	2,005,630	2,000,000	1,975,443	0	4,642	0	0	5.164	5.473	AO	20,369	103,280	09/21/2023	04/20/2029
61747Y-FH-3	MORGAN STANLEY			1	1.E FE	11,317,000	104.4520	11,820,846	11,317,000	11,317,000	0	0	0	0	6.407	6.407	MN	120,847	725,080	10/30/2023	11/01/2029
61747Y-FL-4	MORGAN STANLEY			1	1.E FE	639,000	99.4410	635,430	639,000	639,000	0	0	0	0	5.466	5.466	JJ	15,815	17,464	01/16/2024	01/18/2035
61747Y-FP-5	MORGAN STANLEY			1	1.E FE	20,000,000	101.6900	20,337,956	20,000,000	20,000,000	0	0	0	0	5.652	5.652	AO	244,920	546,360	04/17/2024	04/13/2028
61747Y-FQ-3	MORGAN STANLEY			1	1.E FE	2,630,000	101.7960	2,677,244	2,630,000	2,630,000	0	0	0	0	5.656	5.656	AO	30,164	73,963	04/17/2024	04/18/2030
61747Y-FU-4	MORGAN STANLEY			1	1.E FE	1,463,000	97.8570	1,431,646	1,463,000	1,463,000	0	0	0	0	4.654	4.654	AO	13,807	0	10/16/2024	10/18/2030
61747Y-FV-2	MORGAN STANLEY			1	1.E FE	2,717,000	96.3720	2,618,415	2,717,000	2,717,000	0	0	0	0	5.516	5.516	MN	17,069	0	11/18/2024	11/19/2055
617482-V9-2	MORGAN STANLEY				1.G FE	8,770,080	108.1040	5,880,878	5,440,000	8,288,106	0	(126,149)	0	0	6.375	2.632	JJ	151,243	346,800	09/29/2021	07/24/2042
617700-A*-0	MORGANSTAR				2.B	5,000,000	84.2670	4,213,368	5,000,000	5,000,000	0	0	0	0	2.320	2.319	AO	19,656	116,000	09/23/2020	10/26/2030
61772B-AC-7	MORGAN STANLEY			1	1.E FE	7,450,000	73.9330	5,507,990	7,450,000	7,450,000	0	0	0	0	3.217	3.217	AO	45,936	239,667	04/19/2021	04/22/2042
61980A-AD-5	MOTIVA ENTERPRISES			1	2.A FE	3,552,861	104.1010	3,487,375	3,350,000	3,518,255	0	(6,554)	0	0	6.850	6.327	JJ	105,813	229,475	01/01/2019	01/15/2040
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.B FE	4,030,400	86.5950	4,329,764	5,000,000	4,227,978	0	97,645	0	0	2.750	5.660	MN	14,132	137,500	11/28/2022	05/24/2031
623115-AF-9	MOUNT SINAI HOSPITAL			1	2.C FE	4,552,042	60.3960	2,597,032	4,300,000	4,533,026	0	(6,299)	0	0	3.391	3.075	JJ	72,907	145,813	11/12/2021	07/01/2050
62482B-AA-0	MOZART DEBT MERGER SUB			1	3.C FE	1,833,000	92.5990	1,697,334	1,833,000	1,833,000	0	0	0	0	3.875	3.875	AO	17,757	71,029	09/30/2021	04/01/2029
626717-AG-7	MURPHY OIL			1	3.A FE	528,750	86.2960	517,775	600,000	535,209	0	1,784	0	0	5.875	6.915	JD	2,938	35,250	01/07/2020	12/01/2042
626738-AE-8	MURPHY OIL USA			1	3.B FE	526,250	94.8890	474,443	500,000	509,965	0	(3,433)	0	0	4.750	3.964	MS	6,993	23,750	11/07/2019	09/15/2029
62829D-2E-9	MUTUAL OF OMAHA				1.E FE	13,882,889	98.4490	13,673,514	13,889,000	13,882,173	0	(716)	0	0	4.750	4.760	AO	139,276	0	10/08/2024	10/15/2029
62854A-AP-9	MYLAN NV			1	2.C FE	9,196,000	84.1980	6,735,847	8,000,000	9,064,766	0	(30,898)	0	0	5.250	4.281	JD	18,667	420,000	06/03/2020	06/15/2046
62877V-AA-9	NBM			2	3.A FE	199,800	99.9960	199,993	200,000	199,901	0	51	0	0	7.000	7.030	MN	1,828	14,000	01/12/2023	05/14/2026
62886E-BA-5	NCR			1	4.A FE	182,044	95.6750	209,528	219,000	190,942	0	5,181	0	0	5.125	8.770	AO	2,369	11,224	03/17/2023	04/15/2029
62912X-AF-1	NGPL PIPECO			1	2.C FE	12,353,695	99.2250	11,787,963	11,880,000	11,997,094	0	(61,280)	0	0	4.875	4.307	FA	218,790	579,150	10/19/2022	08/15/2027
62927#-AA-4	NATIONAL FOOTBALL G4			1	1.E FE	11,028,184	97.8830	10,794,733	11,028,184	11,028,184	0	0	0	0	3.860	3.824	OCT	89,867	425,688	09/26/2018	10/15/2028
62927#-AS-5	NATIONAL FOOTBALL G5				1.E FE	23,845,680	88.8500	21,186,821	23,845,680	23,845,680	0	0	0	0	3.020	3.020	AO	152,029	720,140	08/18/2020	04/15/2035
62927#-AT-3	NATIONAL FOOTBALL G6				1.E FE	6,938,311	83.2350	5,775,096	6,938,311	6,938,311	0	0	0	0	3.420	3.420	AO	50,095	237,290	08/18/2020	04/15/2045
62927@-AG-3	NHL US FUNDING				2.B PL	7,300,000	88.9970	6,496,768	7,300,000	7,300,000	0	0	0	0	3.290	3.304	MJSD	12,009	240,170	07/31/2020	08/13/2030
62927@-AH-1	NHL US FUNDING				2.B PL	5,000,000	85.4530	4,272,641	5,000,000	5,000,000	0	0	0	0	3.390	3.404	MJSD	8,475	169,500	07/31/2020	08/13/2032
62930@-AA-1	NJ AMA FEE 2021				1.G PL	8,091,709	86.9710	7,037,457	8,091,709	8,091,709	0	0	0	0	3.517	3.542	MON	4,743	284,612	02/26/2021	11/25/2036
62957H-AJ-4	NABORS INDS INC			1	4.A FE	1,141,910	99.8840	1,098,724	1,100,000	1,120,317	0	(7,727)	0	0	7.375	6.517	MN	10,366	81,125	01/10/2022	05/15/2027
62974*-AA-0	NORTHWEST PARKWAY			1	2.B PL	28,000,000	98.9610	27,709,058	28,000,000	28,000,000	0	0	0	0	4.560	4.585	MJSD	3,547	1,276,800	12/01/2016	03/31/2027
62979*-AA-5	NSA OP				2.A FE	3,663,530	92.4710	3,643,341	3,940,000	3,667,386	0	3,856	0	0	3.980	5.688	FA	52,706	0	11/19/2024	08/30/2029
631005-BC-8	NARRAGANSETT ELECTRIC			1	1.G FE	8,825,015	98.1740	7,559,380	7,700,000	8,600,564	0	(40,331)	0	0	5.638	4.562	MS	127,826	434,126	01/01/2019	03/15/2040
631005-BF-1	NARRAGANSETT ELECTRIC			1	1.G FE	7,477,000	79.9560	5,978,332	7,477,000	7,477,000	0	0	0	0	4.170	4.170	JD	18,188	311,791	09/26/2018	12/10/2042
63636#-AD-8	NATIONAL HOCKEY LEAGUE				2.A PL	8,000,000	99.9750	7,997,962	8,000,000	8,000,000	0	0	0	0	2.730	2.731	JD	15,167	218,400	12/15/2020	01/06/2025
63636#-AF-3	NATIONAL HOCKEY LEAGUE				2.A PL	6,000,000	96.1120	5,766,722	6,000,000	6,000,000	0	0	0	0	3.020	3.020	JD	12,583	181,200	12/15/2020	01/06/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637071-AK-7	NATIONAL OILWELL VARCO			1	2.B FE	3,298,799	74.2060	2,968,239	4,000,000	3,406,077	0	19,617	0	0	3.950	5.237	JD	13,167	158,000	01/01/2019	12/01/2042
637432-MS-1	NATIONAL RURAL UTILITIES			1	1.E FE	3,078,222	92.5120	2,775,360	3,000,000	3,047,383	0	(5,624)	0	0	4.023	3.771	MN	20,115	120,690	01/01/2019	11/01/2032
637432-NG-6	NATIONAL RURAL UTILITIES			1	1.E FE	2,072,040	98.7860	1,975,723	2,000,000	2,007,378	0	(12,382)	0	0	3.250	2.609	MN	10,833	65,000	06/17/2019	11/01/2025
637432-NN-1	NATIONAL RURAL UTILITIES			1	1.E FE	1,995,900	96.3790	1,927,584	2,000,000	1,998,882	0	437	0	0	3.050	3.074	AO	11,183	61,000	04/18/2017	04/25/2027
637432-NR-2	NATIONAL RURAL UTILITIES			1	1.E FE	9,950,500	81.9500	8,195,040	10,000,000	9,955,619	0	1,021	0	0	4.400	4.430	MN	73,333	440,000	10/24/2018	11/01/2048
637432-NS-0	NATIONAL RURAL UTILITIES			1	1.E FE	4,461,600	95.5660	4,778,297	5,000,000	4,622,245	0	77,271	0	0	3.700	5.746	MS	54,472	185,000	11/04/2022	03/15/2029
637432-NV-3	NATIONAL RURAL UTILITIES			1	1.E FE	28,154,142	88.2200	24,946,840	28,278,000	28,210,238	0	11,973	0	0	2.400	2.449	MS	199,831	678,672	01/22/2020	03/15/2030
637432-NY-7	NATIONAL RURAL UTILITIES			1	1.E FE	8,887,441	85.4960	8,549,616	10,000,000	9,142,922	0	98,892	0	0	2.750	4.123	AO	58,056	275,000	04/28/2022	04/15/2032
637432-PA-7	NATIONAL RURAL UTILITIES			1	1.E FE	2,087,095	103.4480	1,983,100	1,917,000	2,058,575	0	(15,377)	0	0	5.800	4.628	JJ	51,269	111,186	02/02/2023	01/15/2033
638612-AL-5	NATIONWIDE FINANCIAL			1	2.A FE	4,982,982	91.9470	4,597,337	5,000,000	4,985,083	0	406	0	0	5.300	5.324	MN	31,653	265,000	10/22/2018	11/18/2044
63938C-AH-1	NAVIENT			1	3.C FE	2,858,438	100.1050	2,752,887	2,750,000	2,760,331	0	(20,675)	0	0	6.750	5.944	JD	3,094	185,625	08/13/2020	06/25/2025
63946B-AG-5	NBC UNIVERSAL MEDIA			1	1.G FE	6,152,308	101.2140	6,072,870	6,000,000	6,126,953	0	(4,651)	0	0	5.950	5.747	AO	89,250	357,000	10/22/2018	04/01/2041
640695-AA-0	NEPTUNE BIDCO US INC			1	4.B FE	735,000	93.0120	697,593	750,000	738,552	0	2,027	0	0	9.290	9.726	AO	14,709	69,675	02/06/2023	04/15/2029
641062-AN-4	NESTLE			2	1.D FE	6,576,350	79.7340	3,986,709	5,000,000	6,387,064	0	(43,987)	0	0	4.000	2.430	MS	53,889	200,000	07/01/2020	09/24/2048
641062-AT-1	NESTLE			1	1.D FE	2,137,790	82.4840	1,814,648	2,200,000	2,160,167	0	6,618	0	0	1.250	1.583	MS	8,097	27,500	07/20/2021	09/15/2030
641423-BZ-0	NEVADA POWER			1	1.F FE	3,045,253	96.4030	2,663,615	2,763,000	2,989,072	0	(10,076)	0	0	5.375	4.619	MS	43,728	148,511	10/01/2018	09/15/2040
641423-CA-4	NEVADA POWER			1	1.F FE	2,535,871	96.5210	2,221,904	2,302,000	2,491,963	0	(7,910)	0	0	5.450	4.706	MN	16,031	125,459	10/01/2018	05/15/2041
641423-CG-1	NEVADA POWER			1	1.F FE	458,233	102.1150	468,707	459,000	458,198	0	11	0	0	6.000	6.012	MS	8,109	27,693	09/11/2023	03/15/2054
645869-E#-1	NEW JERSEY NATURAL GAS				1.E	22,259,359	74.0020	18,500,535	25,000,000	22,630,220	0	66,009	0	0	3.630	4.311	JD	25,208	907,500	10/01/2018	06/21/2046
64952W-EG-4	NEW YORK LIFE GL				1.A FE	14,694,720	82.3020	13,168,263	16,000,000	15,051,117	0	129,297	0	0	1.850	2.844	FA	123,333	296,000	03/01/2022	08/01/2031
649840-CQ-6	NEW YORK STATE ELECTRIC			1	1.G FE	7,016,000	96.9110	6,783,782	7,000,000	7,005,069	0	(3,599)	0	0	3.250	3.195	JD	18,958	227,500	06/17/2019	12/01/2026
649840-CT-0	NEW YORK STATE ELECTRIC			1	1.G FE	11,974,200	81.5040	9,780,504	12,000,000	11,981,858	0	2,446	0	0	2.150	2.174	AO	64,500	258,000	09/21/2021	10/01/2031
650348-AA-9	NEWARK II PF				2.A	1,717,457	81.2450	1,395,356	1,717,457	1,717,457	0	0	0	0	4.314	4.352	MON	3,293	74,091	01/18/2022	12/15/2039
650348-AB-7	NEWARK II PF				2.A	1,398,644	72.7110	1,016,974	1,398,644	1,398,644	0	0	0	0	4.977	5.028	MON	3,094	69,611	01/18/2022	03/15/2044
650348-AC-5	NEWARK II PF				2.A	1,730,330	81.2450	1,405,814	1,730,330	1,730,330	0	0	0	0	4.314	4.352	MON	3,318	74,646	01/18/2022	12/15/2039
650348-AD-3	NEWARK II PF				2.A	1,409,123	72.7110	1,024,594	1,409,123	1,409,123	0	0	0	0	4.977	5.028	MON	3,117	70,132	01/18/2022	03/15/2044
650348-AE-1	NEWARK II PF				2.A	1,648,356	81.2450	1,339,213	1,648,356	1,648,356	0	0	0	0	4.314	4.352	MON	3,160	71,110	01/18/2022	12/15/2039
650348-AF-8	NEWARK II PF				2.A	1,342,391	72.7110	976,072	1,342,391	1,342,391	0	0	0	0	4.977	5.028	MON	2,969	66,811	01/18/2022	03/15/2044
651229-AW-6	NEWELL BRANDS			1	3.C FE	2,714,400	99.9570	2,494,936	2,496,000	2,539,057	0	(41,820)	0	0	4.700	2.937	AO	29,328	136,032	08/04/2020	04/01/2026
651639-AP-1	NEWMONT MINING			2	2.A FE	1,430,580	91.3460	1,370,195	1,500,000	1,430,997	0	417	0	0	4.875	5.284	MS	21,531	0	10/25/2024	03/15/2042
651639-AW-6	NEWMONT MINING				2.A FE	1,217,505	102.8700	1,163,461	1,131,000	1,211,448	0	(5,896)	0	0	5.880	4.984	AO	16,626	66,446	12/19/2023	04/01/2035
651639-AY-2	NEWMONT MINING			2	2.A FE	16,385,690	86.4140	14,061,363	16,272,000	16,336,860	0	(11,954)	0	0	2.250	2.167	AO	91,530	366,120	07/23/2020	10/01/2030
65163L-AB-5	NEWCREST FINANCE			2	2.A FE	24,539,126	91.8930	25,005,856	27,212,000	24,907,014	0	364,968	0	0	3.250	5.072	MN	117,919	884,390	12/26/2023	05/13/2030
65163L-AD-1	NEWCREST FINANCE				2.A FE	5,351,066	99.6070	5,113,838	5,134,000	5,343,499	0	(7,489)	0	0	5.750	5.378	MN	37,721	295,205	12/26/2023	11/15/2041
65163L-AF-6	NEWCREST FINANCE				2.A FE	11,627,283	80.5870	10,932,454	13,566,000	11,663,085	0	35,543	0	0	4.200	5.202	MN	75,970	569,772	12/26/2023	05/13/2050
65163L-AR-0	NEWCREST FINANCE			1	2.A FE	1,967,762	99.4940	1,964,016	1,974,000	1,968,015	0	253	0	0	5.350	5.391	MS	31,096	55,151	03/04/2024	03/15/2034
65339K-BP-4	NEXTERA ENERGY CAPITAL				2.A FE	4,436,063	100.1770	4,432,827	4,425,000	4,425,110	0	(6,065)	0	0	6.051	5.917	MS	89,252	267,757	02/22/2023	03/01/2025
65342Q-AB-8	NEXTERA ENERGY			1	3.A FE	3,195,750	95.4090	2,862,268	3,000,000	3,076,084	0	(28,205)	0	0	4.500	3.448	MS	39,750	135,000	06/29/2020	09/15/2027
65343H-AA-9	NEXSTAR ESCROW			1	4.B FE	1,878,441	97.5360	1,801,482	1,847,000	1,835,227	0	(6,101)	0	0	5.625	5.324	JJ	47,907	103,894	06/28/2022	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER			1	2.A FE	10,000,000	80.2270	8,022,735	10,000,000	10,000,000	0	0	0	0	4.119	4.119	MN	37,758	411,900	10/22/2018	11/28/2042
65364U-AP-1	NIAGARA MOHAWK POWER			1	2.A FE	9,655,000	62.3400	5,922,317	9,500,000	9,638,894	0	(3,759)	0	0	3.025	2.942	JD	3,193	287,375	06/26/2020	06/27/2050
654106-AJ-2	NIKE			1	1.E FE	14,274,925	96.4790	13,507,004	14,000,000	14,119,437	0	(55,636)	0	0	2.750	2.326	MS	100,528	385,000	02/24/2022	03/27/2027
654106-AK-9	NIKE			1	1.E FE	27,357,958	91.0730	25,489,462	27,988,000	27,553,036	0	73,790	0	0	2.850	3.170	MS	208,277	797,658	04/28/2022	03/27/2030
65412V-AA-4	NIGHTHAWK				2.C PL	12,828,299	84.5750	10,849,536	12,828,299	12,828,299	0	0	0	0	3.330	3.343	MJSD	1,187	425,957	11/12/2020	09/30/2044
654730-AX-1	NISOURCE FINANCE			1	2.B FE	57,837	101.2800	58,743	58,000	57,865	0	5	0	0	5.950	5.972	JD	153	3,451	10/22/2018	06/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
654730-BC-6	NISOURCE FINANCE			1	2.B FE	1,019,927	88.0050	729,564	829,000	1,000,145	0	(6,561)	0	0	4.800	3.306	FA	15,033	39,792	11/17/2021	02/15/2044
654730-BD-4	NISOURCE FINANCE			1	2.B FE	1,301,175	98.0710	924,807	943,000	1,264,863	0	(11,571)	0	0	5.650	3.275	FA	22,200	53,280	09/29/2021	02/01/2045
654730-BF-9	NISOURCE FINANCE			1	2.B FE	17,208,116	81.7870	11,606,378	14,191,000	16,873,736	0	(83,998)	0	0	4.375	3.170	MN	79,332	620,856	09/29/2021	05/15/2047
654730-BG-7	NISOURCE FINANCE			2	2.B FE	5,816,300	76.1630	3,808,156	5,000,000	5,723,459	0	(21,742)	0	0	3.950	3.062	MS	49,924	197,500	06/29/2020	03/30/2048
655663-C#-7	NORDSON			1	2.B	6,129,869	98.7140	6,169,626	6,250,000	6,195,220	0	45,520	0	0	3.070	3.548	JJ	82,613	191,875	06/28/2019	07/26/2025
655664-AS-9	NORDSTROM			1	3.A FE	2,265,906	95.4580	2,147,802	2,250,000	2,256,135	0	(3,130)	0	0	4.000	3.846	MS	26,500	90,000	12/03/2021	03/15/2027
655844-AV-0	NORFOLK SOUTHERN			1	2.A FE	8,110,151	93.5500	7,094,815	7,584,000	8,107,809	0	(346)	0	0	6.000	5.607	MS	133,984	455,040	01/01/2019	03/15/2105
655844-BD-9	NORFOLK SOUTHERN			1	2.A FE	6,255,815	93.0680	5,360,706	5,760,000	6,254,589	0	(242)	0	0	6.000	5.521	MN	36,480	345,600	01/01/2019	05/23/2111
655844-BN-7	NORFOLK SOUTHERN			1	2.A FE	629,155	88.0320	459,529	522,000	617,823	0	(3,616)	0	0	4.800	3.455	FA	9,466	25,056	09/29/2021	08/15/2043
655844-BR-8	NORFOLK SOUTHERN			1	2.A FE	20,714,379	86.8150	14,862,804	17,120,000	20,240,871	0	(111,117)	0	0	4.650	3.372	JJ	367,081	796,080	07/07/2020	01/15/2046
655844-BV-9	NORFOLK SOUTHERN			1	2.A FE	30,947,794	76.7340	20,286,856	26,438,000	30,530,616	0	(98,573)	0	0	4.050	3.177	FA	404,501	1,070,739	07/08/2020	08/15/2052
655844-BX-5	NORFOLK SOUTHERN			1	2.A FE	3,305,144	76.8690	2,210,740	2,876,000	3,268,627	0	(12,058)	0	0	3.942	3.091	MN	18,895	113,372	11/17/2021	11/01/2047
655844-CL-0	NORFOLK SOUTHERN			1	2.A FE	1,984,120	61.5980	1,231,963	2,000,000	1,985,240	0	360	0	0	2.900	2.940	FA	20,300	58,000	08/16/2021	08/25/2051
65960N-AA-8	NORTH HAVEN				2.C FE	4,199,355	97.4930	4,143,457	4,250,000	4,200,796	0	1,441	0	0	5.750	6.017	FA	61,094	0	10/24/2024	02/01/2030
664397-AM-8	EVERSOURCE ENERGY			1	2.B FE	3,608,461	99.9260	3,608,343	3,611,000	3,610,919	0	389	0	0	3.150	3.162	JJ	52,450	113,747	10/22/2018	01/15/2025
665228-D*-0	NORTHERN ILLINOIS GAS				1.D	32,750,845	81.2410	30,059,198	37,000,000	33,909,887	0	206,022	0	0	3.270	4.195	JD	36,969	1,209,900	10/01/2018	06/20/2036
665228-D@-8	NORTHERN ILLINOIS GAS			1	1.D	7,500,000	95.4790	7,160,946	7,500,000	7,500,000	0	0	0	0	3.030	3.030	FA	89,006	227,250	07/21/2017	08/10/2027
665228-E*-9	NORTHERN ILLINOIS GAS			1	1.D	15,000,000	74.9560	11,243,455	15,000,000	15,000,000	0	0	0	0	3.850	3.850	FA	226,188	577,500	07/21/2017	08/10/2047
665228-H#-2	NORTHERN ILLINOIS GAS				1.D	7,500,000	59.3480	4,451,095	7,500,000	7,500,000	0	0	0	0	2.770	2.770	MS	69,250	207,750	08/11/2020	08/31/2050
665228-J*-4	NORTHERN ILLINOIS GAS				1.D	6,000,000	54.0910	3,245,455	6,000,000	6,000,000	0	0	0	0	2.870	2.870	MN	26,308	172,200	08/11/2020	11/06/2060
665501-AK-8	NORTHERN NAT GAS			1	1.G FE	1,159,098	79.7660	1,016,217	1,274,000	1,177,924	0	3,403	0	0	4.100	4.733	MS	15,380	52,234	10/01/2018	09/15/2042
665772-CB-3	NORTHERN STATES			1	1.F FE	220,392	108.2140	189,374	175,000	202,050	0	(1,779)	0	0	6.250	4.503	JD	911	10,938	08/03/2011	06/01/2036
665772-CE-7	NORTHERN STATES			1	1.F FE	13,375,900	98.1990	12,648,052	12,880,000	13,274,059	0	(18,629)	0	0	5.350	5.046	MN	114,847	689,080	01/01/2019	11/01/2039
665772-CG-2	NORTHERN STATES			1	1.F FE	6,928,407	90.1090	6,165,237	6,842,000	6,912,120	0	(3,244)	0	0	4.850	4.752	FA	125,361	331,837	10/01/2018	08/15/2040
665772-CJ-6	NORTHERN STATES POWER			1	1.F FE	2,011,137	75.9570	1,748,533	2,302,000	2,061,712	0	9,010	0	0	3.400	4.247	FA	29,568	78,268	10/01/2018	08/15/2042
665772-CN-7	NORTHERN STATES POWER			1	1.E FE	2,094,968	79.4630	1,741,832	2,192,000	2,108,826	0	2,470	0	0	4.000	4.279	FA	33,124	87,680	10/01/2018	08/15/2045
665772-CP-2	NORTHERN STATES POWER			1	1.E FE	4,860,940	74.5480	4,055,436	5,440,000	4,939,894	0	14,100	0	0	3.600	4.259	MN	25,024	195,840	01/01/2019	05/15/2046
665772-CV-9	NORTHERN STATES POWER			1	1.E FE	2,915,824	83.8870	2,463,754	2,937,000	2,916,751	0	365	0	0	4.500	4.544	JD	11,014	132,165	05/02/2022	06/01/2052
665859-AW-4	NORTHERN TRUST			2	1.E FE	12,681,423	98.6840	12,534,871	12,702,000	12,691,267	0	4,050	0	0	4.000	4.036	MN	71,978	508,080	05/05/2022	05/10/2027
666807-BH-4	NORTHROP GRUMMAN			1	2.A FE	2,501,387	89.6120	2,235,825	2,495,000	2,500,422	0	(185)	0	0	4.750	4.732	JD	9,876	118,513	10/01/2018	06/01/2043
666807-BP-6	NORTHROP GRUMMAN			2	2.A FE	18,434,150	78.9090	11,836,278	15,000,000	18,021,554	0	(96,534)	0	0	4.030	2.807	AO	127,617	604,500	07/13/2020	10/15/2047
666807-BS-0	NORTHROP GRUMMAN			1	2.A FE	2,993,280	97.3690	2,921,063	3,000,000	2,996,031	0	620	0	0	4.400	4.427	MN	22,000	132,000	03/19/2020	05/01/2030
666807-BU-5	NORTHROP GRUMMAN			1	2.A FE	18,926,665	93.9510	11,959,900	12,730,000	18,296,149	0	(153,613)	0	0	5.250	2.796	MN	111,388	668,325	09/30/2021	05/01/2050
666807-BY-7	NORTHROP GRUMMAN				2.A FE	920,543	103.5520	880,189	850,000	874,130	0	(18,979)	0	0	7.750	5.278	MS	19,397	65,875	06/15/2022	03/15/2026
666807-CH-3	NORTHROP GRUMMAN			1	2.A FE	13,735,975	96.9320	13,328,168	13,750,000	13,737,991	0	1,085	0	0	4.700	4.712	MS	190,285	646,250	02/06/2023	03/15/2033
667655-B*-4	NORTHWEST NATURAL GAS				1.F	11,619,638	80.6490	9,677,904	12,000,000	11,685,345	0	11,659	0	0	4.000	4.211	FA	200,000	480,000	10/01/2018	10/31/2042
66765R-CD-6	NORTHWEST NATURA			1	1.F FE	3,166,870	75.7920	2,576,940	3,400,000	3,196,402	0	5,297	0	0	4.136	4.571	JD	10,156	140,624	01/01/2019	12/05/2046
668074-AU-1	NORTHWESTERN CRP			1	1.G FE	10,854,684	80.1330	8,970,905	11,195,000	10,904,933	0	8,991	0	0	4.176	4.372	MN	59,737	467,503	01/01/2019	11/15/2044
668074-C#-2	NORTHWESTERN CRP				1.G	5,648,316	76.3470	4,412,873	5,780,000	5,660,505	0	2,173	0	0	4.300	4.430	FA	97,345	248,540	10/01/2018	08/10/2052
668074-C*-6	NORTHWESTERN CRP				1.G	10,964,379	76.3470	8,566,166	11,220,000	10,988,039	0	4,219	0	0	4.300	4.430	FA	188,964	482,460	10/01/2018	08/10/2052
668074-E#-0	NORTHWESTERN CRP				1.G	9,615,788	77.0680	7,706,754	10,000,000	9,671,081	0	9,778	0	0	4.110	4.354	JJ	205,500	411,000	10/01/2018	07/10/2045
668074-F*-3	NORTHWESTERN CRP				1.G	19,931,770	83.1610	16,632,234	20,000,000	19,944,118	0	2,394	0	0	4.260	4.284	MS	217,733	852,000	10/01/2018	09/29/2040
668103-AC-8	NORTHWESTERN MEMORIAL			1	1.C FE	428,000	61.2540	262,168	428,000	428,000	0	0	0	0	2.633	2.633	JJ	5,196	11,269	08/03/2021	07/15/2051
668444-AA-0	NORTHWESTERN UNI			1	1.B FE	8,403,918	84.5930	7,031,358	8,312,000	8,389,295	0	(2,651)	0	0	4.198	4.127	JD	29,078	348,938	01/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNI			1	1.B FE	4,334,694	91.4600	3,658,408	4,000,000	4,267,752	0	(11,934)	0	0	4.643	4.063	JD	15,477	185,720	01/01/2019	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668444-AS-1	NORTHWESTERN UNI			1	1.B FE	408,000	62.1020	253,376	408,000	408,000	0	0	0	0	2.640	2.640	JD	898	10,771	05/20/2020	12/01/2050
66989H-AH-1	NOVARTIS CAPITAL			1	1.D FE	4,086,928	87.7360	3,509,441	4,000,000	4,073,396	0	(2,420)	0	0	4.400	4.259	MN	26,889	176,000	01/01/2019	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL			1	1.D FE	3,950,647	82.0570	3,347,922	4,080,000	3,968,961	0	3,256	0	0	4.000	4.196	MN	18,587	163,200	01/01/2019	11/20/2045
66989H-AR-9	NOVARTIS CAPITAL			1	1.D FE	19,973,800	87.5710	17,514,275	20,000,000	19,985,007	0	2,443	0	0	2.200	2.214	FA	167,444	440,000	02/11/2020	08/14/2030
67021C-AF-4	NSTAR ELECTRIC			1	1.F FE	7,039,999	98.1860	6,080,684	6,193,000	6,870,129	0	(30,500)	0	0	5.500	4.499	MS	100,292	340,615	01/01/2019	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC			1	1.G FE	5,964,124	84.4160	5,022,779	5,950,000	5,961,724	0	(424)	0	0	4.400	4.384	MS	87,267	261,800	01/01/2019	03/01/2044
67021C-AP-2	NSTAR ELECTRIC			1	1.G FE	11,727,380	95.5860	11,271,447	11,792,000	11,754,391	0	6,218	0	0	3.950	4.017	AO	116,446	465,784	03/23/2020	04/01/2030
670346-AP-0	NUCOR			1	1.G FE	9,657,685	97.1130	9,392,786	9,672,000	9,666,201	0	1,482	0	0	3.950	3.968	MN	63,674	382,044	04/23/2018	05/01/2028
670346-AS-4	NUCOR			1	1.G FE	11,165,720	89.2960	9,286,743	10,400,000	10,828,712	0	(78,374)	0	0	2.700	1.859	JD	23,400	280,800	07/28/2020	06/01/2030
670346-AU-9	NUCOR			2	1.G FE	3,381,862	59.7110	1,331,557	2,230,000	3,268,810	0	(28,293)	0	0	2.979	1.159	JD	2,953	66,432	12/07/2020	12/15/2055
670346-AV-7	NUCOR			1	1.G FE	1,993,460	87.5730	1,751,454	2,000,000	1,995,043	0	592	0	0	3.125	3.163	AO	15,625	62,500	03/02/2022	04/01/2032
67059T-AF-2	NUSTAR LOGISTICS			1	3.A FE	2,727,000	100.1340	2,703,614	2,700,000	2,706,390	0	(5,368)	0	0	6.000	5.777	JD	13,500	162,000	10/27/2020	06/01/2026
67066G-AF-1	NVIDIA CORP			1	1.D FE	24,907,250	91.6420	22,910,443	25,000,000	24,947,379	0	9,043	0	0	2.850	2.893	AO	178,125	712,500	03/26/2020	04/01/2030
67103B-70-4	OFS CAPITAL				2.B PL	1,250,000	22.4650	1,123,250	50,000	1,697,580	0	392,898	0	0	1.238	4.971	JAJO	10,828	61,875	08/31/2023	10/31/2028
67103H-AH-0	O'REILLY AUTOMOTIVE			1	2.B FE	1,002,665	95.8250	862,429	900,000	960,581	0	(13,730)	0	0	3.900	2.201	JD	2,925	35,100	11/12/2021	06/01/2029
67103H-AK-3	O'REILLY AUTOMOTIVE			2	2.B FE	9,964,768	82.1030	8,220,973	10,013,000	9,983,181	0	4,487	0	0	1.750	1.801	MS	51,595	175,228	10/14/2020	03/15/2031
67403A-AA-7	OAKTREE STRATEGIC			1	2.C FE	1,492,440	107.1370	1,607,057	1,500,000	1,493,632	0	1,285	0	0	8.400	8.526	MN	16,450	126,000	11/07/2023	11/14/2028
674599-CR-4	OCCIDENTAL PETROLEUM			1	2.C FE	970,000	96.5670	965,671	1,000,000	990,054	0	5,816	0	0	3.200	3.836	FA	12,089	32,000	05/14/2021	08/15/2026
674599-DJ-1	OCCIDENTAL PETROLEUM				2.C FE	2,108,776	98.3690	1,967,389	2,000,000	2,107,202	0	(1,574)	0	0	6.200	5.668	MS	36,511	62,000	09/12/2024	03/15/2040
674599-DN-2	OCCIDENTAL PETROLEUM				2.C FE	75,887	103.0640	65,961	64,000	67,356	0	(1,768)	0	0	7.500	4.413	AO	1,013	4,800	09/19/2019	10/15/2026
674599-ED-3	OCCIDENTAL PETROLEUM			1	2.C FE	10,146,790	104.6500	10,464,959	10,000,000	10,121,904	0	(1,536)	0	0	6.625	6.342	MS	220,833	0	09/27/2023	09/01/2030
674599-EE-1	OCCIDENTAL PETROLEUM			1	2.C FE	1,000,000	100.2790	1,002,788	1,000,000	1,000,000	0	0	0	0	5.500	5.500	JD	4,583	55,000	12/08/2020	12/01/2025
674599-EF-8	OCCIDENTAL PETROLEUM			1	2.C FE	2,000,000	102.3220	2,046,441	2,000,000	2,000,000	0	0	0	0	6.125	6.125	JJ	61,250	122,500	12/08/2020	01/01/2031
674599-EM-3	OCCIDENTAL PETROLEUM				2.C FE	1,489,590	94.4410	1,416,621	1,500,000	1,489,551	0	(39)	0	0	6.050	6.099	AO	39,073	0	07/25/2024	10/01/2054
677050-AC-0	OGLETHORPE POWER			1	1.E FE	18,395,961	103.1360	16,776,382	16,266,250	17,077,047	0	(122,326)	0	0	6.191	4.351	JJ	503,522	1,007,044	01/01/2019	01/01/2031
677050-AG-1	OGLETHORPE POWER			1	2.A FE	16,766,200	100.9680	16,768,684	16,608,000	16,717,506	0	(4,606)	0	0	5.950	5.882	MN	164,696	988,176	10/28/2009	11/01/2039
677347-CF-1	OHIO EDISON			1	1.F FE	25,785,039	123.3740	30,226,719	24,500,000	25,529,978	0	(55,916)	0	0	8.250	7.690	AO	426,708	2,021,250	01/01/2019	10/15/2038
677415-CR-0	OHIO POWER			1	2.A FE	1,948,193	75.1910	1,248,174	1,660,000	1,925,489	0	(7,222)	0	0	4.000	3.065	JD	5,533	66,400	09/29/2021	06/01/2049
67773#-AE-0	OHIO VALLEY ELECTRIC			1	2.C	923,166	100.4130	926,976	923,166	923,166	0	0	0	0	5.900	5.900	JD	2,421	54,467	06/01/2007	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC			1	2.C FE	232,465	100.4130	233,424	232,465	232,465	0	0	0	0	5.900	5.899	JD	610	13,716	09/14/2007	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC			1	2.C	234,341	100.4130	235,308	234,341	234,341	0	0	0	0	5.900	5.900	JD	615	13,826	05/15/2007	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC			1	2.C	966,214	100.7160	973,130	966,214	966,214	0	0	0	0	6.710	6.708	AO	13,687	64,833	06/16/2008	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC			1	2.C	1,228,212	100.8930	1,239,184	1,228,212	1,228,212	0	0	0	0	6.710	6.708	AO	17,398	82,413	08/15/2008	02/15/2026
678858-AZ-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,073,685	103.2110	950,570	921,000	971,195	0	(18,319)	0	0	6.650	4.358	JJ	28,241	61,247	10/01/2018	07/15/2027
678858-BH-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	6,266,318	105.1240	5,408,649	5,145,000	6,007,675	0	(46,789)	0	0	6.450	4.717	FA	138,272	331,853	01/01/2019	02/01/2038
678858-BL-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,655,781	99.8440	2,298,418	2,302,000	2,587,225	0	(12,364)	0	0	5.850	4.710	JD	11,222	134,667	10/01/2018	06/01/2040
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,215,023	94.4860	1,080,922	1,144,000	1,201,791	0	(2,388)	0	0	5.250	4.791	MN	7,674	60,060	10/01/2018	05/15/2041
678858-BP-5	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,165,014	84.9610	1,862,338	2,192,000	2,168,964	0	727	0	0	4.550	4.633	MS	29,367	99,736	10/01/2018	03/15/2044
678858-BQ-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,261,421	78.1080	3,717,964	4,760,000	4,331,981	0	12,705	0	0	4.000	4.699	JD	8,462	190,400	01/01/2019	12/15/2044
679574-A*-4	OLD DOMINION ELECTRIC			1	1.E YE	12,389,410	95.4870	11,708,505	12,261,874	12,360,730	0	(4,738)	0	0	4.830	4.704	JD	49,354	791,662	03/28/2018	12/01/2040
679574-B#-9	OLD DOMINION ELECTRIC			1	1.E YE	20,000,000	85.7300	17,146,098	20,000,000	20,000,000	0	0	0	0	4.460	4.460	JD	74,333	892,000	09/26/2018	12/01/2044
680665-AL-0	OLIN			1	3.A FE	947,553	97.2260	972,260	1,000,000	963,026	0	6,700	0	0	5.625	6.571	FA	23,438	56,250	07/26/2022	08/01/2029
68217F-AA-0	OMNICOM GROUP			1	2.A FE	5,536,113	98.6020	4,930,106	5,000,000	5,128,691	0	(122,492)	0	0	3.600	1.102	AO	38,000	180,000	08/18/2021	04/15/2026
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE	227,316	96.0430	216,096	225,000	226,936	0	(70)	0	0	5.300	5.222	JD	994	11,925	10/22/2018	06/01/2042
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,293,747	103.5180	1,139,737	1,101,000	1,185,906	0	(19,614)	0	0	5.750	3.639	MS	18,641	63,308	01/01/2019	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-CK-8	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,995,150	96.0890	4,804,461	5,000,000	4,995,735	0	420	0	0	4.550	4.562	MS	66,986	227,500	09/06/2022	09/15/2032
68235P-AF-5	ONE GAS INC			1	1.G FE	12,470,535	87.4370	10,492,474	12,000,000	12,395,302	0	(13,557)	0	0	4.658	4.396	FA	232,900	558,960	01/01/2019	02/01/2044
682680-BG-7	ONEOK			1	2.B FE	3,426,223	103.4830	3,548,433	3,429,000	3,426,361	0	226	0	0	6.100	6.111	MN	26,727	209,169	11/15/2022	11/15/2032
682680-BQ-5	ONEOK				2.B FE	4,872,027	99.5960	4,979,816	5,000,000	4,973,602	0	101,575	0	0	3.200	5.745	MS	47,111	160,000	02/27/2024	03/15/2025
682680-BV-4	ONEOK			2	2.B FE	3,609,481	89.4290	3,577,166	4,000,000	3,618,518	0	9,037	0	0	5.150	6.003	AO	43,489	206,000	02/27/2024	10/15/2043
682680-BX-0	ONEOK			2	2.B FE	1,468,902	76.8280	1,443,593	1,879,000	1,476,295	0	7,393	0	0	4.250	6.033	MS	23,514	79,858	02/27/2024	09/15/2046
682680-CG-6	ONEOK				2.B FE	1,495,470	93.9180	1,408,764	1,500,000	1,495,317	0	(153)	0	0	5.850	5.869	MN	23,644	0	09/10/2024	11/01/2064
68268N-AC-7	ONEOK PARTNERS			1	2.B FE	2,120,782	106.2290	1,956,740	1,842,000	2,051,801	0	(12,579)	0	0	6.650	5.332	AO	30,623	122,493	10/01/2018	10/01/2036
68268N-AM-5	ONEOK PARTNERS			1	2.B FE	1,342,092	99.7310	1,248,635	1,252,000	1,329,090	0	(2,380)	0	0	6.200	5.653	MS	22,856	77,624	10/01/2018	09/15/2043
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	364,430	88.8760	444,381	500,000	394,504	0	13,723	0	0	4.000	8.778	MS	5,889	20,000	09/01/2022	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORP			1	3.B FE	390,325	92.1540	460,770	500,000	420,368	0	17,374	0	0	3.875	9.023	MS	5,705	19,375	03/14/2023	09/15/2028
682691-AH-3	ONEMAIN FINANCE CORP			2	3.B FE	1,632,000	101.2450	1,652,318	1,632,000	1,632,000	0	0	0	0	6.625	6.625	MN	17,119	0	10/31/2024	05/15/2029
68389X-AH-8	ORACLE			1	2.B FE	2,999,921	103.5860	2,589,661	2,500,000	2,895,866	0	(18,799)	0	0	6.125	4.616	JJ	73,585	153,125	01/01/2019	07/08/2039
68389X-AM-7	ORACLE			1	2.B FE	12,701,539	96.2830	10,615,165	11,025,000	12,420,243	0	(72,272)	0	0	5.375	4.178	JJ	273,252	592,594	12/23/2020	07/15/2040
68389X-BF-1	ORACLE			1	2.B FE	2,435,869	78.9290	1,704,868	2,160,000	2,407,857	0	(8,682)	0	0	4.125	3.331	MN	11,385	89,100	08/23/2021	05/15/2045
68389X-BG-9	ORACLE			1	2.B FE	9,198,569	78.3330	6,302,674	8,046,000	9,131,652	0	(19,890)	0	0	4.375	3.631	MN	44,979	352,013	06/25/2021	05/15/2055
68389X-BH-7	ORACLE			1	2.B FE	3,558,687	85.6740	3,272,755	3,820,000	3,628,477	0	12,481	0	0	3.850	4.409	JJ	67,816	147,070	01/01/2019	07/15/2036
68389X-BJ-3	ORACLE			1	2.B FE	4,487,350	76.9570	3,847,864	5,000,000	4,522,087	0	12,593	0	0	4.000	4.711	JJ	92,222	200,000	02/15/2022	07/15/2046
68389X-BM-6	ORACLE			1	2.B FE	4,262,640	96.9490	4,362,723	4,500,000	4,456,021	0	27,390	0	0	2.650	3.306	JJ	54,988	119,250	02/14/2017	07/15/2026
68389X-BQ-7	ORACLE			2	2.B FE	12,419,700	76.4400	7,643,977	10,000,000	12,128,994	0	(68,339)	0	0	4.000	2.723	MN	51,111	400,000	07/15/2020	11/15/2047
68389X-BW-4	ORACLE			2	2.B FE	3,495,777	78.2170	2,346,504	3,000,000	3,408,025	0	(22,640)	0	0	3.600	2.492	AO	27,000	108,000	12/23/2020	04/01/2040
68389X-BX-2	ORACLE			1	2.B FE	9,380,564	70.1520	6,256,179	8,918,000	9,344,929	0	(11,000)	0	0	3.600	3.315	AO	80,262	321,048	08/23/2021	04/01/2050
68389X-BY-0	ORACLE			2	2.B FE	12,173,379	68.7070	6,870,659	10,000,000	12,043,709	0	(33,659)	0	0	3.850	2.911	AO	96,250	385,000	12/23/2020	04/01/2060
68389X-CV-5	ORACLE				2.B FE	3,482,885	91.5710	3,204,979	3,500,000	3,482,589	0	(296)	0	0	5.500	5.530	MS	50,264	0	09/25/2024	09/27/2064
684065-A@-4	ORNG & RKLND UTL				1.G YE	49,408,538	83.5220	41,761,117	50,000,000	49,487,289	0	14,000	0	0	4.690	4.768	JD	195,417	2,345,000	10/01/2018	12/01/2045
684065-BH-7	ORNG & RKLND UTL			1	1.G FE	5,563,848	95.4130	4,852,683	5,086,000	5,473,526	0	(16,364)	0	0	5.500	4.801	FA	105,676	279,730	01/01/2019	08/15/2040
68622T-AB-7	ORGANON FINANCE 1 LLC			1	4.A FE	1,019,823	89.8810	1,028,238	1,144,000	1,040,278	0	12,661	0	0	5.125	6.916	AO	9,935	58,630	05/02/2023	04/30/2031
68651*-AB-5	ORLANDO FUEL FACILITIES				1.G	21,443,345	88.4210	18,960,481	21,443,345	21,443,345	0	0	0	0	3.750	3.779	MON	67,010	804,126	12/01/2022	12/01/2038
686514-AH-3	ORLANDO HEALTH			1	1.E FE	1,086,765	70.6500	706,504	1,000,000	1,080,345	0	(2,141)	0	0	3.327	2.877	AO	8,318	33,270	11/30/2021	10/01/2050
690470-AB-8	OVINTIV			1	2.C FE	999,730	101.4030	1,014,028	1,000,000	999,713	0	56	0	0	5.650	5.657	MN	7,219	56,500	05/16/2023	05/15/2028
690470-AC-6	OVINTIV			1	2.C FE	6,409,704	102.3610	6,574,637	6,423,000	6,411,884	0	1,060	0	0	6.250	6.276	JJ	185,107	451,617	05/16/2023	07/15/2033
690732-AG-7	OWENS & MINOR			1	4.B FE	697,500	93.7640	703,231	750,000	711,150	0	5,763	0	0	6.625	7.844	AO	12,422	49,688	06/27/2022	04/01/2030
690742-AJ-0	OWENS CORNING			1	2.B FE	4,989,350	95.2490	4,762,474	5,000,000	4,994,387	0	1,051	0	0	3.950	3.976	FA	74,611	197,500	07/29/2019	08/15/2029
69120V-AZ-4	OWL ROCK CORE OME				2.C FE	1,481,507	101.7520	1,526,287	1,500,000	1,483,050	0	1,543	0	0	6.650	6.874	MS	29,371	62,067	05/22/2024	03/15/2031
69121K-AF-1	OWL ROCK			1	2.C FE	29,401,005	94.3830	28,314,750	30,000,000	29,747,915	0	117,961	0	0	2.625	3.053	JJ	363,125	787,500	12/20/2021	01/15/2027
69121K-AG-9	OWL ROCK			1	2.C FE	39,589,544	90.9590	36,383,572	40,000,000	39,771,351	0	61,920	0	0	2.875	3.051	JD	63,889	1,150,000	12/20/2021	06/11/2028
69122J-AC-0	OWL ROCK			1	2.C FE	1,999,400	94.3860	1,887,720	2,000,000	1,999,679	0	109	0	0	3.125	3.131	AO	13,542	62,500	10/05/2021	04/13/2027
693304-AH-0	PECO ENERGY			1	1.F FE	3,073,237	104.6910	2,689,519	2,569,000	2,940,131	0	(23,745)	0	0	5.950	4.364	AO	38,214	152,856	10/01/2018	10/01/2036
693304-AJ-6	PECO ENERGY			1	1.F FE	4,303,076	99.9170	3,772,857	3,776,000	4,170,805	0	(23,717)	0	0	5.700	4.572	MS	63,374	215,232	10/01/2018	03/15/2037
693304-AR-8	PECO ENERGY			1	1.E FE	4,573,734	88.5360	3,880,511	4,383,000	4,542,651	0	(5,537)	0	0	4.800	4.505	AO	44,414	210,384	10/01/2018	10/15/2043
69331C-AH-1	PACIFIC GAS & ELECTRIC			1	3.B FE	1,256,495	97.6940	1,420,477	1,454,000	1,322,813	0	31,296	0	0	5.000	8.005	JJ	36,350	72,700	02/21/2023	07/01/2028
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	9,972,000	88.8040	8,880,354	10,000,000	9,984,856	0	2,753	0	0	2.550	2.582	JJ	112,625	255,000	01/16/2020	01/22/2030
693475-BT-1	PNC FINANCIAL SERVICES			2	1.G FE	23,296,000	103.0240	24,000,413	23,296,000	23,296,000	0	0	0	0	6.615	6.615	AO	303,925	1,541,030	10/17/2023	10/20/2027
693475-CA-1	PNC FINANCIAL SERVICES			2	1.G FE	20,000,000	97.3270	19,465,456	20,000,000	20,000,000	0	0	0	0	4.812	4.812	AO	187,133	0	10/16/2024	10/21/2032
69351U-AN-3	PPL ELECTRIC UTILITIES			1	1.E FE	4,003,231	93.7350	3,468,184	3,700,000	3,930,333	0	(9,500)	0	0	5.200	4.645	JJ	88,718	192,400	10/22/2018	07/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69351U-AR-4	PPL ELECTRIC UTILITIES			1	1.E FE	1,926,831	89.9110	1,656,152	1,842,000	1,912,831	0	(2,521)	0	0	4.750	4.438	JJ	40,345	87,495	10/01/2018	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES			1	1.E FE	7,523,966	83.1500	6,502,307	7,820,000	7,569,053	0	8,012	0	0	4.125	4.371	JD	14,337	322,575	01/01/2019	06/15/2044
69353R-EK-0	PNC BANK NA			2	1.F FE	983,810	99.7320	997,324	1,000,000	999,663	0	1,930	0	0	2.950	3.151	FA	10,489	29,500	10/14/2015	02/23/2025
69354N-AE-6	PRA GROUP INC			1	3.B FE	1,002,344	102.8000	1,027,998	1,000,000	1,001,509	0	(426)	0	0	8.375	8.317	FA	34,896	83,750	01/24/2023	02/01/2028
69371R-S3-1	PACCAR FINANCIAL				1.E FE	10,850,740	99.8110	10,848,486	10,869,000	10,857,321	0	3,477	0	0	4.600	4.638	JJ	237,488	499,974	01/04/2023	01/10/2028
694308-HD-2	PACIFIC GAS & ELECTRIC			1	2.B FE	9,792,469	84.3030	7,693,507	9,126,000	9,711,425	0	(21,735)	0	0	4.600	4.092	JD	18,658	419,796	01/13/2021	06/15/2043
694308-HP-5	PACIFIC GAS & ELECTRIC			1	2.B FE	294,782	97.7710	293,313	300,000	298,404	0	1,312	0	0	2.950	3.417	MS	2,950	8,850	02/24/2022	03/01/2026
694308-HW-0	PACIFIC GAS & ELECTRIC			1	2.B FE	10,967,085	95.5400	10,987,051	11,500,000	11,021,971	0	54,885	0	0	3.300	4.844	JD	31,625	189,750	08/20/2024	12/01/2027
694308-JG-3	PACIFIC GAS & ELECTRIC			2	2.B FE	4,682,665	85.6370	4,024,946	4,700,000	4,689,401	0	1,520	0	0	2.500	2.539	FA	48,958	117,500	07/21/2020	02/01/2031
694308-JJ-7	PACIFIC GAS & ELECTRIC				2.B FE	4,851,000	68.5680	3,428,385	5,000,000	4,864,492	0	3,152	0	0	3.500	3.664	FA	72,917	175,000	06/26/2020	08/01/2050
694308-JM-0	PACIFIC GAS & ELECTRIC			1	2.B FE	3,800,930	96.7800	4,161,551	4,300,000	3,914,700	0	54,836	0	0	4.550	6.475	JJ	97,825	195,650	09/29/2022	07/01/2030
694308-JN-8	PACIFIC GAS & ELECTRIC			1	2.B FE	9,784,600	86.7790	8,677,889	10,000,000	9,795,735	0	3,845	0	0	4.950	5.094	JJ	247,500	495,000	02/14/2022	07/01/2050
694308-JQ-1	PACIFIC GAS & ELECTRIC			1	2.B FE	2,290,172	86.3300	1,881,997	2,180,000	2,274,023	0	(4,511)	0	0	4.500	4.110	JJ	49,050	98,100	09/30/2021	07/01/2040
694308-JT-5	PACIFIC GAS & ELECTRIC			1	2.B FE	15,151,650	88.6640	13,299,577	15,000,000	15,104,603	0	(15,462)	0	0	3.250	3.122	JD	40,625	487,500	11/10/2021	06/01/2031
694308-KC-0	PACIFIC GAS & ELECTRIC			1	2.B FE	17,944,740	93.9560	16,912,066	18,000,000	17,957,423	0	4,834	0	0	4.400	4.438	MS	264,000	792,000	02/16/2022	03/01/2032
694308-KG-1	PACIFIC GAS & ELECTRIC			1	2.B FE	4,071,950	102.6520	4,106,093	4,000,000	4,080,641	0	1,355	0	0	5.900	5.533	JD	10,489	147,500	09/05/2024	06/15/2032
694308-KH-9	PACIFIC GAS & ELECTRIC			1	2.B FE	298,500	108.9530	326,860	300,000	298,529	0	17	0	0	6.750	6.789	JJ	9,338	20,250	01/04/2023	01/15/2053
694308-KT-3	PACIFIC GAS & ELECTRIC			1	2.B FE	448,831	98.6280	444,813	451,000	448,794	0	(37)	0	0	5.900	5.934	AO	8,574	0	09/03/2024	10/01/2054
69432*-AA-1	PDX FUEL				2.B YE	22,344,354	90.3490	20,187,950	22,344,354	22,344,354	0	0	0	0	5.020	5.072	MON	15,579	1,121,687	07/14/2023	06/26/2052
695114-BX-5	PACIFICORP			1	1.F FE	574,737	100.3170	447,415	446,000	545,183	0	(8,678)	0	0	5.900	3.196	FA	9,941	26,314	06/15/2021	08/15/2034
695114-CB-2	PACIFICORP			1	1.F FE	1,986,775	103.9260	1,717,901	1,653,000	1,898,124	0	(15,880)	0	0	6.100	4.447	FA	42,014	100,833	10/01/2018	08/01/2036
695114-CG-1	PACIFICORP			1	1.F FE	4,562,243	104.8950	3,887,412	3,706,000	4,355,589	0	(37,063)	0	0	6.250	4.438	AO	48,899	231,625	01/01/2019	10/15/2037
695114-CL-0	PACIFICORP			1	1.F FE	13,218,223	102.0060	13,612,720	13,345,000	13,258,361	0	3,805	0	0	6.000	6.069	JJ	369,212	800,700	01/05/2009	01/15/2039
695114-CX-4	PACIFICORP			2	1.F FE	5,720,641	65.2020	3,260,076	5,000,000	5,652,341	0	(17,650)	0	0	3.300	2.601	MS	48,583	165,000	12/23/2020	03/15/2051
698900-AG-2	ENCANA			1	2.C FE	6,243,166	107.3070	5,703,347	5,315,000	5,885,363	0	(67,703)	0	0	7.200	5.305	MN	63,780	382,680	01/01/2019	11/01/2031
701094-AS-3	PARKER-HANNIFIN CORP			1	2.A FE	6,622,399	98.5960	6,543,842	6,637,000	6,627,425	0	1,712	0	0	4.500	4.533	MS	87,940	298,665	06/06/2022	09/15/2029
70109H-AN-5	PARKER-HANNIFIN			1	2.A FE	4,997,430	85.5320	4,276,604	5,000,000	4,997,751	0	42	0	0	4.450	4.453	MN	24,722	222,500	01/01/2019	11/21/2044
70213H-AA-6	PARTNERS HEALTH			1	1.D FE	6,418,021	107.1690	5,679,947	5,300,000	6,145,292	0	(49,215)	0	0	6.259	4.570	JJ	165,864	331,727	01/01/2019	07/01/2037
70432*-AA-9	PAYCHEX				1.G	20,000,000	98.8570	19,771,471	20,000,000	20,000,000	0	0	0	0	4.070	4.070	MS	244,200	814,000	12/13/2018	03/13/2026
70432*-AB-7	PAYCHEX				1.G	20,000,000	95.8730	19,174,508	20,000,000	20,000,000	0	0	0	0	4.250	4.250	MS	255,000	850,000	12/13/2018	03/13/2029
70556@-AA-7	DUKE ENERGY FLORIDA			1	2.A YE	16,136	100.0130	16,138	16,136	16,136	0	0	0	0	5.990	6.065	MON	64	967	08/01/2006	01/07/2025
708696-BV-0	PENNSYLVANIA ELECTRIC			1	2.A FE	4,438,960	103.4730	3,976,453	3,843,000	4,310,200	0	(23,323)	0	0	6.150	4.922	AO	59,086	236,345	01/01/2019	10/01/2038
708696-BZ-1	PENNSYLVANIA ELECTRIC			1	1.G FE	4,491,405	94.0100	4,230,469	4,500,000	4,495,715	0	859	0	0	3.600	3.623	JD	13,500	162,000	05/28/2019	06/01/2029
70932M-AA-5	PENNYMAC			1	3.C FE	294,436	99.7320	322,133	323,000	313,492	0	11,055	0	0	5.375	9.311	AO	3,665	17,361	03/23/2023	10/15/2025
70932M-AB-3	PENNYMAC			1	3.C FE	1,079,695	92.6760	1,019,438	1,100,000	1,087,487	0	1,818	0	0	4.250	4.520	FA	17,661	46,750	05/07/2021	02/15/2029
70932M-AC-1	PENNYMAC			1	3.C FE	1,046,301	95.2470	1,299,169	1,364,000	1,101,972	0	26,445	0	0	5.750	9.695	MS	23,093	78,430	11/03/2022	09/15/2031
709599-BV-5	PENSKE TRUCK LEASING			1	2.B FE	3,073,648	104.9340	3,234,061	3,082,000	3,075,272	0	72	0	0	6.200	6.247	JD	8,493	95,542	05/22/2023	06/15/2030
709599-BZ-6	PENSKE TRUCK LEASING			1	2.B FE	2,999,370	100.7030	3,021,078	3,000,000	2,999,179	0	(191)	0	0	5.350	5.355	MS	40,571	79,358	03/25/2024	03/30/2029
711123-C8-6	PEOPLES GAS LIGHT & COKE			1	1.E FE	30,000,000	82.1630	24,648,785	30,000,000	30,000,000	0	0	0	0	4.210	4.210	MN	210,500	1,263,000	09/26/2018	11/01/2044
713448-CQ-9	PEPSICO			1	1.E FE	14,267,620	84.9470	12,135,581	14,286,000	14,270,032	0	481	0	0	4.250	4.258	AO	116,371	607,155	10/22/2018	10/22/2044
713448-ES-3	PEPSICO			1	1.E FE	19,349,016	90.8320	20,310,018	22,360,000	20,132,822	0	365,761	0	0	2.750	4.938	MS	174,222	614,900	10/13/2022	03/19/2030
71424V-AB-6	PERMIAN RESOURC OPTG LLC			1	3.B FE	953,000	98.7060	940,668	953,000	953,000	0	0	0	0	6.250	6.250	FA	24,156	0	07/29/2024	02/01/2033
717081-CY-7	PFIZER			1	1.F FE	6,035,486	116.8950	5,669,416	4,850,000	5,728,459	0	(40,433)	0	0	7.200	5.361	MS	102,820	349,200	10/22/2018	03/15/2039
717081-DE-0	PFIZER			1	1.F FE	4,989,971	85.1980	4,259,924	5,000,000	4,991,706	0	286	0	0	4.300	4.313	JD	9,556	215,000	10/22/2018	06/15/2043
717081-EA-7	PFIZER			1	1.F FE	1,901,859	97.2920	1,945,846	2,000,000	1,973,821	0	12,665	0	0	3.000	3.699	JD	2,667	60,000	01/01/2019	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-EW-9	PFIZER			1	1.F FE	16,180,171	89.7000	14,564,642	16,237,000	16,204,991	0	5,547	0	0	2.625	2.665	AO	106,555	426,221	03/25/2020	04/01/2030
717081-EZ-2	PFIZER			1	1.F FE	16,855,672	69.1020	11,720,463	16,961,000	16,875,091	0	4,474	0	0	2.550	2.590	MN	39,646	432,506	05/18/2020	05/28/2040
718172-BD-0	PHILIP MORRIS				1.G FE	4,971,100	89.4470	4,472,328	5,000,000	4,977,135	0	714	0	0	4.875	4.912	MN	31,146	243,750	11/04/2013	11/15/2043
718172-BL-2	PHILIP MORRIS				1.G FE	2,100,260	81.8610	1,637,225	2,000,000	2,082,520	0	(2,699)	0	0	4.250	3.948	MN	12,042	85,000	07/19/2017	11/10/2044
718172-CB-3	PHILIP MORRIS			1	1.G FE	5,701,812	96.3930	5,333,408	5,533,000	5,589,637	0	(22,727)	0	0	3.125	2.678	FA	64,360	172,906	10/10/2019	08/17/2027
718172-CJ-6	PHILIP MORRIS			1	1.G FE	26,993,454	93.8250	24,839,219	26,474,000	26,720,756	0	(54,230)	0	0	3.375	3.137	FA	337,544	893,498	08/16/2019	08/15/2029
718172-CW-7	PHILIP MORRIS			1	1.F FE	9,991,400	103.0020	10,300,203	10,000,000	9,992,943	0	1,100	0	0	5.625	5.640	MN	68,750	562,500	11/15/2022	11/17/2029
718172-DA-4	PHILIP MORRIS			1	1.F FE	21,946,098	100.5280	22,216,708	22,100,000	21,980,847	0	19,409	0	0	5.125	5.244	FA	427,881	1,132,625	04/27/2023	02/15/2030
718172-DP-1	PHILIP MORRIS			1	1.F FE	2,727,758	97.7950	2,708,911	2,770,000	2,728,422	0	664	0	0	4.750	5.011	MN	21,929	0	10/30/2024	11/01/2031
718546-AH-7	PHILLIPS 66			1	2.A FE	2,531,921	99.3930	2,288,022	2,302,000	2,494,670	0	(6,769)	0	0	5.875	5.139	MN	22,540	135,243	10/01/2018	05/01/2042
718546-AL-8	PHILLIPS 66			1	2.A FE	52,130,809	86.2820	38,050,422	44,100,000	51,073,435	0	(255,111)	0	0	4.875	3.697	MN	274,706	2,149,875	09/29/2021	11/15/2044
718546-AR-5	PHILLIPS 66			1	2.A FE	14,485,500	96.9580	14,058,871	14,500,000	14,494,163	0	1,487	0	0	3.900	3.912	MS	166,508	565,500	02/26/2018	03/15/2028
718546-AW-4	PHILLIPS 66			1	2.A FE	3,499,271	84.8580	3,029,447	3,570,000	3,523,685	0	7,153	0	0	2.150	2.385	JD	3,411	76,755	06/25/2021	12/15/2030
718547-AM-4	PHILLIPS 66				2.A FE	384,193	83.7480	368,492	440,000	386,476	0	1,393	0	0	4.680	5.704	FA	7,779	20,592	05/02/2023	02/15/2045
720186-AG-0	PIEDMONT NATURAL GAS			1	2.A FE	1,621,139	86.4850	1,381,166	1,597,000	1,617,215	0	(710)	0	0	4.650	4.546	FA	30,942	74,261	10/01/2018	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS			1	2.A FE	3,675,878	89.0220	3,471,862	3,900,000	3,744,693	0	12,403	0	0	4.100	4.613	MS	53,300	159,900	01/01/2019	09/18/2034
720186-AM-7	PIEDMONT NATURAL GAS			1	2.A FE	12,479,304	65.9920	7,547,469	11,437,000	12,369,809	0	(25,555)	0	0	3.350	2.886	JD	31,928	383,140	06/29/2020	06/01/2050
720186-E#-8	PIEDMONT NATURAL GAS			1	2.A	26,000,000	96.1920	25,010,045	26,000,000	26,000,000	0	0	0	0	3.470	3.470	JD	75,183	902,200	02/15/2012	07/16/2027
72147K-AH-1	PILGRIM'S PRIDE			1	2.C FE	375,000	86.2310	323,367	375,000	375,000	0	0	0	0	3.500	3.500	MS	4,375	13,125	08/19/2021	03/01/2032
72147K-AJ-7	PILGRIM'S PRIDE			1	2.C FE	1,506,985	92.0250	1,419,946	1,543,000	1,516,900	0	3,435	0	0	4.250	4.558	AO	13,844	65,578	04/08/2022	04/15/2031
72147K-AL-2	PILGRIM'S PRIDE			1	2.C FE	1,470,615	106.3350	1,595,024	1,500,000	1,472,999	0	2,198	0	0	6.875	7.140	MN	13,177	112,578	09/27/2023	05/15/2034
723787-AQ-0	PIONEER NATURAL RESOURCE			1	1.D FE	836,006	85.2040	852,042	1,000,000	882,702	0	18,096	0	0	1.900	4.268	FA	7,178	19,000	04/28/2022	08/15/2030
73020*-AK-9	PNG COMPANIES			1	1.G FE	28,000,000	95.3840	26,707,649	28,000,000	28,000,000	0	0	0	0	3.380	3.380	JD	34,176	946,400	10/13/2017	12/18/2027
731572-AB-9	RALPH LAUREN			1	1.G FE	6,905,891	90.7220	6,328,782	6,976,000	6,935,209	0	6,759	0	0	2.950	3.067	JD	9,146	205,792	06/01/2020	06/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER			1	1.F	3,050,248	99.4830	3,034,484	3,050,248	3,050,248	0	0	0	0	4.910	4.960	MON	6,656	149,767	07/21/2005	07/15/2030
736508-G@-5	PORTLAND GENERAL				1.F	2,292,139	104.9300	1,926,513	1,836,000	2,167,089	0	(22,290)	0	0	6.310	4.284	MN	19,309	115,852	10/01/2018	05/01/2036
736508-K*-2	PORTLAND GENERAL				1.F	36,791,873	96.0230	30,727,422	32,000,000	35,825,971	0	(172,412)	0	0	5.430	4.353	MN	279,947	1,737,600	10/01/2018	05/03/2040
736508-L#-7	PORTLAND GENERAL				1.F YE	5,268,540	87.3260	4,366,309	5,000,000	5,223,183	0	(8,105)	0	0	4.740	4.377	MN	30,283	237,000	10/01/2018	11/15/2042
736508-L*-1	PORTLAND GENERAL				1.F YE	27,874,029	83.1670	23,286,747	28,000,000	27,893,786	0	3,340	0	0	4.470	4.499	JD	55,627	1,251,600	10/01/2018	06/15/2044
736508-L@-9	PORTLAND GENERAL				1.F	7,940,978	83.7950	6,703,586	8,000,000	7,950,258	0	1,663	0	0	4.470	4.519	FA	135,093	357,600	10/01/2018	08/14/2043
736508-M*-0	PORTLAND GENERAL				1.F	21,015,927	86.2340	17,246,726	20,000,000	20,902,245	0	(20,551)	0	0	4.840	4.529	JD	43,022	968,000	10/01/2018	12/15/2048
737662-A@-5	THE POTOMAC EDISON				1.G	30,994,063	82.9530	24,885,812	30,000,000	30,851,532	0	(25,409)	0	0	4.470	4.261	FA	506,600	1,341,000	10/01/2018	08/15/2045
737679-DB-3	POTOMAC ELECTRIC POWER			1	1.F FE	9,724,872	109.5420	9,237,635	8,433,000	9,418,249	0	(55,098)	0	0	6.500	5.214	MN	70,041	548,145	10/01/2018	11/15/2037
737679-DC-1	POTOMAC ELECTRIC POWER			1	1.F FE	21,128,606	122.8710	23,035,779	18,748,000	20,618,435	0	(92,233)	0	0	7.900	6.720	JD	65,826	1,481,092	10/01/2018	12/15/2038
74005P-BD-5	PRAXAIR			1	1.F FE	14,512,319	78.6370	10,492,489	13,343,000	14,327,608	0	(46,628)	0	0	3.550	2.975	MN	71,051	473,677	08/26/2020	11/07/2042
74005P-BQ-6	PRAXAIR			1	1.F FE	9,958,400	98.6470	9,864,655	10,000,000	9,994,774	0	4,521	0	0	3.200	3.248	JJ	134,222	320,000	09/21/2015	01/30/2026
740816-AG-8	HARVARD PRES&FEL			1	1.A FE	6,406,633	112.0860	5,413,732	4,830,000	6,051,783	0	(63,264)	0	0	6.500	4.110	JJ	144,766	313,950	01/01/2019	01/15/2039
740816-AH-6	HARVARD PRES&FEL			1	1.A FE	3,623,824	94.8190	3,025,690	3,191,000	3,536,259	0	(15,521)	0	0	4.875	3.947	AO	32,841	155,561	01/01/2019	10/15/2040
740816-AL-7	HARVARD PRES&FEL			1	1.A FE	1,702,933	85.1790	1,517,893	1,782,000	1,722,678	0	3,509	0	0	3.619	3.953	AO	16,123	64,491	01/01/2019	10/01/2037
740816-AN-3	HARVARD PRES&FEL			1	1.A FE	6,246,342	68.5640	5,142,324	7,500,000	6,344,023	0	17,378	0	0	3.300	4.184	JJ	114,125	247,500	01/01/2019	07/15/2056
74166M-AF-3	PRIME SECSRVC BRW			1	3.B FE	2,596,628	93.5270	2,690,778	2,877,000	2,699,040	0	58,684	0	0	3.375	5.888	JD	4,316	97,099	03/24/2023	08/31/2027
74251V-AK-8	PRINCIPAL FINANCIAL GROUP			1	1.G FE	6,182,893	99.4960	6,069,270	6,100,000	6,101,910	0	(15,002)	0	0	3.400	3.148	MN	26,501	207,400	06/17/2019	05/15/2025
742718-FH-7	PROCTER & GAMBLE			1	1.D FE	23,443,600	92.1920	21,665,142	23,500,000	23,467,720	0	5,497	0	0	3.000	3.028	MS	188,000	705,000	03/23/2020	03/25/2030
743315-AW-3	PROGRESSIVE			1	1.F FE	1,986,000	92.3450	1,833,963	1,986,000	1,986,000	0	0	0	0	3.200	3.200	MS	16,771	63,552	03/17/2020	03/26/2030
743315-AZ-6	PROGRESSIVE			1	1.F FE	5,700,229	87.8380	5,019,091	5,714,000	5,703,546	0	1,261	0	0	3.000	3.028	MS	50,474	171,420	03/02/2022	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74348D-AA-5	PROMIGAS SA ESP GASES			1	2.C FE	3,942,595	90.9500	3,542,503	3,895,000	3,921,884	0	(5,392)	0	0	3.750	3.583	AO	30,430	146,063	03/10/2021	10/16/2029
743674-BD-4	PROTECTIVE LIFE			1	1.G FE	18,076,600	96.9730	17,455,165	18,000,000	18,032,159	0	(9,104)	0	0	4.300	4.240	MS	195,650	774,000	06/17/2019	09/30/2028
743820-AA-0	PROV ST JOSEPH HLTH OBL			1	1.F FE	14,345,000	89.3310	12,814,491	14,345,000	14,345,000	0	0	0	0	2.532	2.531	AO	90,804	363,215	09/24/2019	10/01/2029
743820-AB-8	PROV ST JOSEPH HLTH OBL			1	1.F FE	11,830,000	57.6490	6,819,828	11,830,000	11,830,000	0	0	0	0	2.700	2.700	AO	79,853	319,410	09/14/2021	10/01/2051
744320-AY-8	PRUDENTIAL FINANCIAL			1	1.G FE	1,901,605	76.7250	1,234,507	1,609,000	1,876,168	0	(8,361)	0	0	3.905	2.894	JD	4,189	62,831	11/12/2021	12/07/2047
744320-BJ-0	PRUDENTIAL FINANCIAL			1	2.B FE	1,999,660	95.3200	1,906,407	2,000,000	1,999,672	0	5	0	0	5.125	5.131	FA	34,451	102,500	02/24/2022	03/01/2052
74432Q-CD-5	PRUDENTIAL FINANCIAL			1	1.G FE	914,916	82.6530	603,364	730,000	898,791	0	(5,111)	0	0	4.418	3.007	MS	8,421	32,251	09/29/2021	03/27/2048
74432Q-CE-3	PRUDENTIAL FINANCIAL			1	1.G FE	9,976,300	81.4890	8,148,911	10,000,000	9,978,227	0	458	0	0	4.350	4.364	FA	152,250	435,000	02/20/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL			1	1.G FE	5,496,100	72.5130	3,625,626	5,000,000	5,448,474	0	(11,139)	0	0	3.700	3.186	MS	55,500	185,000	06/23/2020	03/13/2051
744448-CG-4	PUBLIC SERVICE COLORADO			1	1.F FE	1,646,243	76.4180	1,402,263	1,835,000	1,678,678	0	5,795	0	0	3.600	4.291	MS	19,451	66,060	10/01/2018	09/15/2042
744448-CJ-8	PUBLIC SERVICE COLORADO			1	1.F FE	1,278,856	77.7340	1,073,512	1,381,000	1,295,529	0	2,994	0	0	3.950	4.449	MS	16,062	54,550	10/01/2018	03/15/2043
744448-CK-5	PUBLIC SERVICE COLORADO			1	1.E FE	2,154,887	82.1850	1,801,489	2,192,000	2,160,511	0	1,021	0	0	4.300	4.411	MS	27,753	94,256	10/01/2018	03/15/2044
744448-CW-9	PUBLIC SERVICE COLORADO			1	1.E FE	7,014,669	93.7570	6,618,327	7,059,000	7,024,425	0	3,879	0	0	4.100	4.177	JD	24,118	289,419	05/10/2022	06/01/2032
744448-DA-6	PUBLIC SERVICE COLORADO			1	1.E FE	1,496,205	99.7650	1,496,481	1,500,000	1,496,290	0	85	0	0	5.750	5.767	MN	11,021	52,948	04/01/2024	05/15/2054
744542-AC-5	PUBLIC SERVICE OF NM			1	2.B FE	11,966,640	99.2430	11,909,156	12,000,000	11,997,359	0	3,877	0	0	3.850	3.884	FA	192,500	462,000	08/06/2015	08/01/2025
74456Q-AR-7	PUBLIC SERVICE ELEC			1	1.F FE	4,312,405	103.0670	3,787,701	3,675,000	4,152,847	0	(28,625)	0	0	5.800	4.420	MN	35,525	213,150	01/01/2019	05/01/2037
74456Q-AU-0	PUBLIC SERVICE ELEC			1	1.F FE	18,144,073	98.7030	17,095,344	17,320,000	17,977,482	0	(30,732)	0	0	5.375	5.001	MN	155,158	930,950	01/01/2019	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELEC			1	1.F FE	2,473,840	99.2180	2,127,234	2,144,000	2,406,717	0	(11,989)	0	0	5.500	4.385	MS	39,307	117,920	10/01/2018	03/01/2040
74456Q-BA-3	PUBLIC SERVICE ELEC			1	1.F FE	1,676,091	77.8980	1,434,879	1,842,000	1,704,803	0	5,122	0	0	3.650	4.254	MS	22,411	67,233	10/01/2018	09/01/2042
74456Q-BB-1	PUBLIC SERVICE ELEC			1	1.F FE	847,083	79.0620	728,159	921,000	859,540	0	2,216	0	0	3.800	4.338	JJ	17,499	34,998	10/01/2018	01/01/2043
74456Q-CR-5	PUBLIC SERVICE ELEC			1	1.F FE	1,093,400	96.8430	1,065,274	1,100,000	1,093,384	0	(16)	0	0	5.450	5.491	MS	19,983	29,975	02/28/2024	03/01/2054
744573-AV-8	PUBLIC SERVICE ENTERPRISE			1	2.B FE	1,649,266	102.8690	1,698,360	1,651,000	1,649,831	0	322	0	0	5.850	5.874	MN	12,341	96,584	11/04/2022	11/15/2027
744573-AY-2	PUBLIC SERVICE ENTERPRISE			1	2.B FE	4,992,750	101.0320	5,051,621	5,000,000	4,993,347	0	597	0	0	5.200	5.233	AO	65,000	132,889	03/25/2024	04/01/2029
745332-BX-3	PUGET SOUND ENERGY			1	1.F FE	12,073,953	105.5440	12,718,061	12,050,000	12,063,316	0	(789)	0	0	6.274	6.259	MS	222,605	756,017	10/22/2018	03/15/2037
745332-CA-2	PUGET SOUND ENERGY			1	1.F FE	21,754,639	100.8700	20,174,083	20,000,000	21,390,961	0	(65,774)	0	0	5.757	5.064	AO	287,850	1,151,400	01/01/2019	10/01/2039
745332-CB-0	PUGET SOUND ENERGY			1	1.F FE	6,594,718	100.1260	5,607,033	5,600,000	6,395,205	0	(35,835)	0	0	5.795	4.495	MS	95,553	324,520	01/01/2019	03/15/2040
745332-CD-6	PUGET SOUND ENERGY			1	1.F FE	6,803,651	98.1750	5,731,463	5,838,000	6,617,136	0	(33,455)	0	0	5.638	4.451	AO	69,486	329,146	01/01/2019	04/15/2041
745867-AP-6	PULTEGROUP			1	2.B FE	894,475	105.3810	1,019,036	967,000	916,666	0	4,243	0	0	6.375	7.212	MN	7,877	61,646	10/01/2018	05/15/2033
745867-AX-9	PULTEGROUP			1	2.B FE	783,360	100.1460	769,123	768,000	772,233	0	(2,195)	0	0	5.000	4.678	JJ	17,707	38,400	05/03/2019	01/15/2027
747525-AU-7	QUALCOMM			1	1.F FE	22,939,740	97.2610	22,369,974	23,000,000	22,983,209	0	6,446	0	0	3.250	3.281	MN	85,132	747,500	05/19/2017	05/20/2027
747525-BP-7	QUALCOMM			1	1.F FE	5,595,441	79.6980	4,516,514	5,667,000	5,619,908	0	5,913	0	0	1.650	1.770	MN	10,649	93,506	09/25/2020	05/20/2032
747525-BQ-5	QUALCOMM			1	1.F FE	16,561,514	96.2010	15,873,119	16,500,000	16,546,959	0	(5,620)	0	0	4.250	4.203	MN	79,865	701,250	05/13/2022	05/20/2032
74762E-AH-5	QUANTA SERVICES INC			1	2.C FE	16,569,772	82.8540	14,085,248	17,000,000	16,692,549	0	39,249	0	0	2.350	2.633	JJ	184,214	399,500	10/26/2021	01/15/2032
74762E-AJ-1	QUANTA SERVICES INC			1	2.C FE	397,920	70.3250	281,301	400,000	398,168	0	82	0	0	3.050	3.085	AO	3,050	12,200	11/10/2021	10/01/2041
74834L-AQ-3	QUEST DIAGNOSTICS			1	2.A FE	644,622	96.0830	637,032	663,000	650,011	0	519	0	0	5.750	5.948	JJ	15,990	38,123	11/12/2009	01/30/2040
74834L-AY-6	QUEST DIAGNOSTICS			2	2.A FE	5,799,780	87.7110	3,947,015	4,500,000	5,630,376	0	(41,421)	0	0	4.700	3.004	MS	53,463	211,500	09/15/2020	03/30/2045
74834L-BC-3	QUEST DIAGNOSTICS			1	2.A FE	14,235,717	86.7560	12,312,479	14,192,000	14,219,106	0	(4,188)	0	0	2.800	2.765	JD	1,104	397,376	09/10/2020	06/30/2031
74834L-BF-6	QUEST DIAGNOSTICS			1	2.A FE	2,344,512	98.3730	2,308,823	2,347,000	2,344,482	0	(30)	0	0	4.625	4.649	JD	4,824	34,977	08/15/2024	12/15/2029
74836H-AD-9	QUESTAR PIPELINE STR			1	2.A FE	3,746,214	79.8370	3,037,781	3,805,000	3,756,118	0	1,774	0	0	4.875	4.987	JD	15,458	185,494	01/01/2019	12/01/2041
74837H-AA-4	QUESTAR GAS CO			1	2.A FE	3,374,762	107.6990	2,826,034	2,624,000	3,205,601	0	(30,571)	0	0	7.200	4.904	AO	47,232	188,928	10/01/2018	04/01/2038
74949L-AC-6	RELX CAPITAL			1	2.A FE	20,261,995	96.5250	19,787,646	20,500,000	20,386,693	0	23,915	0	0	4.000	4.143	MS	234,611	820,000	03/11/2019	03/18/2029
749685-AV-5	RPM INTERNATIONAL			1	2.B FE	6,990,060	97.7390	6,841,734	7,000,000	6,997,213	0	1,063	0	0	3.750	3.767	MS	77,292	262,500	02/27/2017	03/15/2027
75513E-CJ-8	RAYTHEON			2	2.A FE	5,839,335	89.0650	4,007,915	4,500,000	5,720,029	0	(49,413)	0	0	4.800	2.894	JD	9,600	216,000	07/13/2020	12/15/2043
75513E-CK-5	RAYTHEON TECH			1	2.A FE	2,663,275	82.2770	1,811,742	2,202,000	2,624,227	0	(12,911)	0	0	4.350	3.146	AO	20,222	95,787	11/17/2021	04/15/2047
75513E-CN-9	RAYTHEON TECH			1	2.A FE	4,799,750	83.0070	4,150,372	5,000,000	4,851,598	0	18,307	0	0	2.375	2.833	MS	34,965	118,750	01/31/2022	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513E-CR-0	RAYTHEON TECH			1	2.A FE	7,446,044	99.1600	7,405,233	7,468,000	7,448,767	0	1,801	0	0	5.150	5.188	FA	132,474	384,602	02/23/2023	02/27/2033
75513E-CV-1	RAYTHEON TECH			1	2.A FE	1,079,276	104.9030	1,132,953	1,080,000	1,079,168	0	(23)	0	0	6.000	6.013	MS	19,080	55,260	11/06/2023	03/15/2031
75513E-CW-9	RAYTHEON TECH			1	2.A FE	7,359,139	105.3000	7,763,735	7,373,000	7,358,828	0	236	0	0	6.100	6.126	MS	132,427	362,795	11/06/2023	03/15/2034
758750-AL-7	REGAL REXNORD CORP			1	2.C FE	6,990,130	100.9020	7,063,106	7,000,000	6,995,734	0	3,074	0	0	6.050	6.099	FA	159,989	423,500	01/09/2023	02/15/2026
758750-AM-5	REGAL REXNORD CORP			1	2.C FE	1,289,174	101.7120	1,312,085	1,290,000	1,289,214	0	172	0	0	6.050	6.067	AO	16,476	78,045	01/09/2023	04/15/2028
75886F-AF-4	REGENERON PHARMACEUTICAL			1	2.A FE	3,843,016	58.9270	2,271,033	3,854,000	3,844,084	0	258	0	0	2.800	2.814	MS	31,774	107,912	08/07/2020	09/15/2050
75913M-AA-7	REGIONS BK ALAB				2.A FE	7,091,466	101.9430	6,244,023	6,125,000	6,864,971	0	(41,454)	0	0	6.450	5.128	JD	5,487	395,063	01/01/2019	06/26/2037
759509-AG-7	RELIANCE STEEL			1	2.A FE	8,476,370	85.3380	7,253,755	8,500,000	8,486,058	0	2,291	0	0	2.150	2.181	FA	69,039	182,750	07/28/2020	08/15/2030
760759-AT-7	REPUBLIC SERVICES			1	2.A FE	15,790,124	97.3630	15,591,707	16,014,000	15,927,516	0	23,275	0	0	3.950	4.122	MN	80,826	632,553	05/03/2018	05/15/2028
760759-AV-2	REPUBLIC SERVICES			1	2.A FE	3,436,629	87.8410	3,021,719	3,440,000	3,438,117	0	330	0	0	2.300	2.311	MS	26,373	79,120	02/27/2020	03/01/2030
760759-AX-8	REPUBLIC SERVICES			1	2.A FE	6,866,420	81.1040	6,488,358	8,000,000	7,129,005	0	118,505	0	0	1.450	3.353	FA	43,822	116,000	09/26/2022	02/15/2031
76120H-AA-5	RESORTS WORLD/RWLV CAP			1	3.A FE	455,000	89.9850	449,925	500,000	458,298	0	3,298	0	0	4.625	6.901	AO	4,818	11,563	08/06/2024	04/16/2029
761713-BG-0	REYNOLDS AMERICA			1	2.A FE	9,755,395	99.7210	9,273,074	9,299,000	9,312,114	0	(63,556)	0	0	4.450	3.742	JD	21,840	413,806	02/01/2017	06/12/2025
761713-BV-7	REYNOLDS AMERICA			1	2.A FE	3,961,614	116.2840	4,574,630	3,934,000	3,955,264	0	(707)	0	0	8.125	8.061	MN	53,273	319,638	07/15/2015	05/01/2040
76711*-AC-4	RIO GRANDE LNG LLC				2.C PL	9,960,000	97.4310	9,743,145	10,000,000	9,959,667	0	(333)	0	0	6.850	6.885	JD	1,903	610,792	02/07/2024	06/30/2047
771196-AU-6	ROCHE HOLDINGS			1	1.C FE	4,738,995	115.6470	4,047,639	3,500,000	4,468,073	0	(48,539)	0	0	7.000	4.361	MS	81,667	245,000	01/01/2019	03/01/2039
771196-CG-5	ROCHE HOLDINGS			1	1.C FE	1,500,000	103.0690	1,546,034	1,500,000	1,500,000	0	0	0	0	5.489	5.489	MN	10,978	82,335	11/06/2023	11/13/2030
771367-CA-5	ROCHESTER GAS & ELECTRIC			1	1.F FE	10,342,362	115.9630	8,619,547	7,433,000	9,376,623	0	(173,465)	0	0	8.000	4.430	JD	26,428	594,640	01/01/2019	12/15/2033
77313L-AB-9	ROCKET MORTGAGE LLC			1	3.A FE	143,000	83.2860	119,100	143,000	143,000	0	0	0	0	4.000	4.000	AO	1,208	5,720	09/21/2021	10/15/2033
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	99.6520	996,524	1,000,000	999,953	0	(13)	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AJ-8	ROCKWELL AUTOMATION			1	1.G FE	12,665,000	82.1890	8,218,899	10,000,000	12,366,953	0	(69,518)	0	0	4.200	2.822	MS	140,000	420,000	06/29/2020	03/01/2049
778296-AC-7	ROSS STORES			1	2.A FE	5,971,920	98.5970	5,915,791	6,000,000	5,989,435	0	4,105	0	0	4.700	4.779	AO	59,533	282,000	04/02/2020	04/15/2027
778296-AD-5	ROSS STORES			1	2.A FE	9,948,000	97.4550	9,745,464	10,000,000	9,968,856	0	4,935	0	0	4.800	4.866	AO	101,333	480,000	04/02/2020	04/15/2030
778296-AE-3	ROSS STORES			2	2.A FE	30,161,285	90.3140	20,772,275	23,000,000	29,505,380	0	(158,197)	0	0	5.450	3.697	AO	264,628	1,253,500	12/23/2020	04/15/2050
78408L-AA-5	SC JOHNSON & SON			1	2.A FE	7,452,293	78.2710	6,261,690	8,000,000	7,540,621	0	15,851	0	0	4.000	4.461	MN	40,889	320,000	01/01/2019	05/15/2043
78409V-BF-0	S&P GLOBAL INC			1	1.G FE	9,711,500	100.1440	10,014,412	10,000,000	9,809,458	0	46,953	0	0	4.750	5.340	FA	197,917	475,000	11/08/2022	08/01/2028
78409V-BG-8	S&P GLOBAL INC			1	1.G FE	13,565,819	97.8040	13,692,568	14,000,000	13,675,540	0	61,569	0	0	4.250	4.822	MN	99,167	595,000	11/08/2022	05/01/2029
78409V-BK-9	S&P GLOBAL INC			1	1.G FE	1,141,619	87.2530	1,008,639	1,156,000	1,145,183	0	1,328	0	0	2.900	3.046	MS	11,175	33,524	03/04/2022	03/01/2032
784305-A@-3	SJW GROUP				1.G	30,000,000	90.6710	27,201,297	30,000,000	30,000,000	0	0	0	0	3.050	3.050	MN	152,500	915,000	09/20/2019	11/01/2029
78442F-AZ-1	NAVIENT				3.C FE	235,313	86.5310	216,327	250,000	235,313	0	0	0	0	5.625	6.305	FA	5,859	14,063	12/02/2020	08/01/2033
785592-AM-8	SABINE PASS LIQUEFACTION			1	2.A FE	261,360	100.0380	242,093	242,000	242,000	0	(2,627)	0	0	5.625	4.404	MS	4,538	13,613	02/02/2017	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION			1	2.A FE	978,845	100.2080	1,002,076	1,000,000	987,670	0	5,080	0	0	5.000	5.598	MS	14,722	50,000	03/14/2023	03/15/2027
785592-AV-8	SABINE PASS LIQUEFACTION			1	2.A FE	30,664,166	100.9500	28,218,691	27,953,000	28,330,704	0	(363,114)	0	0	5.875	4.474	JD	4,562	1,642,239	10/22/2018	06/30/2026
79466L-AF-1	SALESFORCE			1	1.E FE	11,497,125	97.3810	11,198,799	11,500,000	11,498,458	0	299	0	0	3.700	3.703	AO	94,556	425,500	04/05/2018	04/11/2028
79588T-AD-2	SAMMONS FINANCIAL			1	2.A FE	14,965,800	85.9500	12,892,529	15,000,000	14,976,657	0	3,206	0	0	3.350	3.377	AO	104,688	502,500	04/13/2021	04/16/2031
79588T-AF-7	SAMMONS FINANCIAL			1	2.A FE	2,494,475	104.6650	2,616,636	2,500,000	2,494,556	0	81	0	0	6.880	6.910	AO	36,311	94,054	03/25/2024	04/15/2034
797440-BH-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	2,297,872	101.9640	2,112,687	2,072,000	2,119,426	0	(31,854)	0	0	6.000	4.314	JD	10,360	124,320	10/01/2018	06/01/2026
797440-BK-9	SAN DIEGO GAS & ELECTRIC			1	1.F FE	15,590,019	103.8790	15,801,051	15,211,000	15,518,355	0	(14,196)	0	0	6.000	5.786	JD	76,055	912,660	10/22/2018	06/01/2039
797440-BL-7	SAN DIEGO GAS & ELECTRIC			1	1.F FE	5,455,992	96.1240	4,806,207	5,000,000	5,367,046	0	(16,039)	0	0	5.350	4.675	MN	34,181	267,500	01/01/2019	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC			1	1.F FE	2,203,588	89.6290	1,977,206	2,206,000	2,204,039	0	81	0	0	4.500	4.508	FA	37,502	99,270	10/01/2018	08/15/2040
797440-BP-8	SAN DIEGO GAS & ELECTRIC			1	1.F FE	904,059	79.3570	787,221	992,000	919,615	0	2,794	0	0	3.950	4.575	MN	5,007	39,184	10/01/2018	11/15/2041
797440-BQ-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	1,083,123	82.5220	933,325	1,131,000	1,091,290	0	1,480	0	0	4.300	4.596	AO	12,158	48,633	10/01/2018	04/01/2042
797440-BY-9	SAN DIEGO GAS & ELECTRIC			1	1.F FE	741,535	67.4900	472,429	700,000	738,370	0	(1,001)	0	0	3.320	3.009	AO	4,906	23,240	09/30/2021	04/15/2050
797440-BZ-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	6,256,095	83.9380	5,260,378	6,267,000	6,260,453	0	1,065	0	0	1.700	1.719	AO	26,635	106,539	09/22/2020	10/01/2030
797440-CB-8	SAN DIEGO GAS & ELECTRIC			1	1.F FE	11,905,830	87.0970	10,451,646	12,000,000	11,929,021	0	8,611	0	0	3.000	3.092	MS	106,000	360,000	03/08/2022	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79773#-AB-1	SAN FUEL COMPANY LLC				2.B	12,246,025	77.6660	9,511,033	12,246,025	12,246,025	0	0	0	0	3.460	3.485	MON	18,832	423,713	03/01/2022	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC				2.B	6,414,584	77.6660	4,981,970	6,414,584	6,414,584	0	0	0	0	3.460	3.485	MON	9,864	221,945	02/23/2022	05/15/2050
806851-AG-6	SCHLUMBERGER HOLDINGS			1	1.G FE	1,382,215	99.2820	1,398,883	1,409,000	1,404,815	0	4,112	0	0	4.000	4.314	JD	1,566	56,360	11/20/2018	12/21/2025
806851-AK-7	SCHLUMBERGER HOLDINGS			1	1.G FE	11,338,188	97.0790	11,178,640	11,515,000	11,441,445	0	19,796	0	0	3.900	4.103	MN	54,888	449,085	04/11/2019	05/17/2028
808513-AZ-8	CHARLES SCHWAB			1	1.F FE	2,252,503	96.8990	2,122,090	2,190,000	2,217,216	0	(6,497)	0	0	4.000	3.650	FA	36,500	87,600	01/29/2019	02/01/2029
808513-BA-2	CHARLES SCHWAB			1	1.F FE	19,672,545	93.7020	18,271,962	19,500,000	19,580,683	0	(18,703)	0	0	3.250	3.139	MN	68,656	633,750	10/01/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB			1	1.F FE	9,177,949	99.7540	9,168,362	9,191,000	9,182,817	0	1,255	0	0	4.625	4.643	MS	116,898	425,084	03/20/2020	03/22/2030
808513-BV-6	CHARLES SCHWAB			1	1.F FE	13,010,136	99.7060	11,964,764	12,000,000	12,000,000	0	(312,446)	0	0	3.625	1.002	AO	108,750	435,000	09/24/2021	04/01/2025
808513-BW-4	CHARLES SCHWAB			1	1.F FE	6,551,964	97.1270	5,827,603	6,000,000	6,214,535	0	(104,920)	0	0	3.300	1.479	AO	49,500	198,000	09/24/2021	04/01/2027
808513-CA-1	CHARLES SCHWAB			1	1.F FE	1,140,440	86.0550	983,605	1,143,000	1,141,063	0	236	0	0	2.900	2.926	MS	10,865	33,147	03/01/2022	03/03/2032
81211K-AK-6	SEALED AIR			1	3.B FE	3,555,750	104.1990	3,125,963	3,000,000	3,402,225	0	(37,082)	0	0	6.875	4.932	JJ	95,104	206,250	06/29/2020	07/15/2033
81211K-AY-6	SEALED AIR			1	3.B FE	5,173,750	95.6050	4,916,965	5,143,000	5,155,470	0	(4,322)	0	0	4.000	3.904	JD	17,143	205,720	06/29/2020	12/01/2027
81211K-BA-7	SEALED AIR			1	3.B FE	1,500,000	96.2390	1,443,581	1,500,000	1,500,000	0	0	0	0	5.000	5.000	AO	15,833	75,000	04/05/2022	04/15/2029
816851-BM-0	SEMPRA ENERGY			2	2.C FE	333,000	95.8130	319,056	333,000	333,000	0	0	0	0	4.125	4.125	AO	3,434	13,736	11/15/2021	04/01/2052
816851-BU-2	SEMPRA ENERGY			2	2.C FE	2,373,000	99.8510	2,369,467	2,373,000	2,373,000	0	0	0	0	6.625	6.625	AO	17,468	0	11/18/2024	04/01/2055
81685V-AA-1	Sempra Infrastructure Partners			1	2.C FE	4,945,150	83.4920	4,174,583	5,000,000	4,959,523	0	5,008	0	0	3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032
81728U-AA-2	SENSATA TECHNOLOGIES			1	3.B FE	4,938,750	91.8530	4,592,650	5,000,000	4,964,040	0	6,069	0	0	4.375	4.533	FA	82,639	218,750	06/29/2020	02/15/2030
817826-AG-5	7-ELEVEN			1	2.B FE	24,449,450	57.7530	14,438,288	25,000,000	24,490,634	0	12,640	0	0	2.800	2.911	FA	274,167	700,000	08/24/2021	02/10/2051
819892-AL-4	SHARP HEALTHCARE			2	1.D FE	4,250,000	61.6370	2,619,576	4,250,000	4,250,000	0	0	0	0	2.680	2.680	FA	47,458	113,900	09/17/2020	08/01/2050
822582-AD-4	SHELL INTERNATIONAL			1	1.D FE	28,647,887	108.8380	23,835,540	21,900,000	27,150,280	0	(274,218)	0	0	6.375	4.101	JD	62,050	1,396,125	01/01/2019	12/15/2038
822582-AY-8	SHELL INTERNATIONAL			1	1.D FE	2,471,185	87.3620	1,729,759	1,980,000	2,418,721	0	(17,400)	0	0	4.550	2.989	FA	34,785	90,090	11/30/2021	08/12/2043
822582-BD-3	SHELL INTERNATIONAL			1	1.D FE	1,163,772	99.5630	1,199,739	1,205,000	1,202,391	0	6,777	0	0	3.250	3.840	MN	5,439	39,163	10/01/2018	05/11/2025
822582-BT-8	SHELL INTERNATIONAL			1	1.D FE	11,088,374	97.7710	10,754,791	11,000,000	11,027,614	0	(20,367)	0	0	2.875	2.682	MN	44,802	316,250	06/30/2022	05/10/2026
824348-BD-7	SHERWIN-WILLIAMS			1	2.B FE	6,232,438	99.8270	6,239,199	6,250,000	6,249,546	0	2,397	0	0	3.300	3.341	FA	85,938	206,250	06/02/2017	02/01/2025
824348-BT-2	SHERWIN-WILLIAMS			2	2.B FE	1,994,120	98.6830	1,973,668	2,000,000	1,994,298	0	178	0	0	4.800	4.849	MS	37,867	0	08/07/2024	09/01/2031
826418-BE-4	SIERRA PACIFIC POWER			1	1.G FE	10,238,100	109.0850	10,908,473	10,000,000	10,157,830	0	(7,949)	0	0	6.750	6.563	JJ	337,500	675,000	06/22/2009	07/01/2037
826418-BM-6	SIERRA PACIFIC POWER			1	1.G FE	6,578,548	97.3180	6,481,355	6,660,000	6,642,807	0	12,386	0	0	2.600	2.797	MN	28,860	173,160	06/20/2019	05/01/2026
82967N-BA-5	SIRIUS XM RADIO			1	3.C FE	1,771,000	97.2530	1,687,335	1,735,000	1,738,311	0	(5,677)	0	0	5.000	4.535	FA	36,146	86,750	12/10/2019	08/01/2027
829932-AA-0	SIXTH STREET				2.C FE	3,467,320	101.4000	3,548,993	3,500,000	3,471,459	0	4,139	0	0	6.500	6.723	MS	69,514	113,750	06/10/2024	03/11/2029
832248-AZ-1	SMITHFIELD FOODS			1	2.C FE	11,328,523	97.7920	11,194,307	11,447,000	11,349,800	0	16,890	0	0	4.250	4.679	FA	202,707	248,625	08/14/2024	02/01/2027
832248-BB-3	SMITHFIELD FOODS			1	2.C FE	10,073,800	97.8160	9,781,610	10,000,000	10,068,630	0	(5,170)	0	0	5.200	5.008	AO	130,000	260,000	09/11/2024	04/01/2029
83301#-AC-2	SNAFUEL			1	1.G	13,269,614	83.5040	11,080,630	13,269,614	13,269,614	0	0	0	0	3.440	3.464	MON	38,040	456,475	09/27/2016	09/01/2042
83416W-AA-1	SOLAR STAR FUNDING			1	2.B FE	46,083,071	99.6430	44,066,944	44,224,865	45,423,190	0	(102,977)	0	0	5.375	4.833	JD	6,603	2,377,087	09/17/2020	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING			1	2.B FE	1,897,266	89.4240	1,787,525	1,998,937	1,930,336	0	5,720	0	0	3.950	4.645	JD	219	78,958	10/01/2018	06/30/2035
835495-AJ-1	SONOCO PRODUCTS			1	2.C FE	11,542,966	98.2660	10,946,798	11,140,000	11,466,988	0	(13,773)	0	0	5.750	5.461	MN	106,758	640,550	01/01/2019	11/01/2040
835495-AQ-5	SONOCO PRODUCTS				2.C FE	411,703	99.2870	409,061	412,000	411,721	0	18	0	0	4.450	4.490	MS	5,195	0	09/17/2024	09/01/2026
835495-AR-3	SONOCO PRODUCTS			1	2.C FE	411,757	97.3830	401,218	412,000	411,743	0	(13)	0	0	4.600	4.614	MS	5,370	0	09/17/2024	09/01/2029
837004-CB-4	SOUTH CAROLINA ELECT			1	1.F FE	4,481,280	104.2260	4,690,185	4,500,000	4,487,814	0	591	0	0	6.050	6.080	JJ	125,538	272,250	03/10/2009	01/15/2038
837004-CG-3	SOUTH CAROLINA ELECT			1	1.F FE	19,908,351	87.0620	17,412,468	20,000,000	19,923,216	0	2,573	0	0	4.600	4.631	JD	40,889	920,000	10/22/2018	06/15/2043
837004-CJ-7	SOUTH CAROLINA ELECT			2	1.F FE	16,491,738	89.7110	9,419,640	10,500,000	16,169,654	0	(75,907)	0	0	5.100	2.832	JD	44,625	535,500	07/20/2020	06/01/2065
842400-EZ-2	SOUTHERN CALIFORNIA			1	1.G FE	4,654,828	99.4920	3,979,690	4,000,000	4,547,303	0	(38,752)	0	0	5.550	4.004	JJ	102,367	222,000	02/14/2022	01/15/2036
842400-FC-2	SOUTHERN CALIFORNIA			1	1.G FE	5,079,154	99.9680	4,761,479	4,763,000	4,993,435	0	(15,618)	0	0	5.625	5.042	FA	111,633	267,919	10/01/2018	02/01/2036
842400-FF-5	SOUTHERN CALIFORNIA			1	1.G FE	2,755,115	99.2990	2,468,572	2,486,000	2,687,307	0	(12,228)	0	0	5.550	4.663	JJ	63,621	137,973	10/01/2018	01/15/2037
842400-FH-1	SOUTHERN CALIFORNIA			1	1.G FE	3,186,941	102.3840	2,828,872	2,763,000	3,089,036	0	(17,663)	0	0	5.950	4.730	FA	68,499	164,399	10/01/2018	02/01/2038
842400-FP-3	SOUTHERN CALIFORNIA			1	1.G FE	30,546,078	97.4490	29,519,346	30,292,000	30,524,280	0	(11,078)	0	0	5.500	5.420	MS	490,562	1,666,060	01/01/2019	03/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842400-FQ-1	SOUTHERN CALIFORNIA			1	1.G FE	4,110,757	87.4750	3,609,232	4,126,000	4,107,806	0	333	0	0	4.500	4.529	MS	61,890	185,670	10/22/2018	09/01/2040
842400-FW-8	SOUTHERN CALIFORNIA			1	1.G FE	623,565	78.8310	472,984	600,000	620,771	0	(825)	0	0	3.900	3.633	MS	6,890	23,400	06/15/2021	03/15/2043
842400-FZ-1	SOUTHERN CALIFORNIA			1	1.G FE	1,496,892	86.7770	1,149,799	1,325,000	1,476,489	0	(5,683)	0	0	4.650	3.777	AO	15,403	61,613	03/25/2021	10/01/2043
842400-GE-7	SOUTHERN CALIFORNIA			1	1.G FE	3,512,760	73.9990	2,649,182	3,580,000	3,519,899	0	1,981	0	0	3.600	3.719	FA	53,700	128,880	03/25/2021	02/01/2045
842400-GQ-0	SOUTHERN CALIFORNIA			1	1.G FE	9,143,820	96.9750	8,727,755	9,000,000	9,064,960	0	(14,997)	0	0	4.200	3.999	MS	126,000	378,000	04/05/2019	03/01/2029
842400-GU-1	SOUTHERN CALIFORNIA			1	1.G FE	7,708,294	86.8890	6,727,802	7,743,000	7,720,546	0	3,804	0	0	2.250	2.307	JD	14,518	174,218	01/07/2022	06/01/2030
842400-HM-8	SOUTHERN CALIFORNIA			1	1.G FE	999,640	85.5400	855,403	1,000,000	999,731	0	32	0	0	2.750	2.754	FA	11,458	27,500	01/10/2022	02/01/2032
842400-HQ-9	SOUTHERN CALIFORNIA			1	1.G FE	3,618,240	100.0290	3,627,046	3,626,000	3,621,923	0	1,504	0	0	4.700	4.748	JD	14,202	170,422	05/18/2022	06/01/2027
842400-HS-5	SOUTHERN CALIFORNIA			1	1.G FE	9,833,293	102.8350	10,117,973	9,839,000	9,834,540	0	1,117	0	0	5.850	5.864	MN	95,930	575,582	11/03/2022	11/01/2027
842400-HV-8	SOUTHERN CALIFORNIA			1	1.G FE	236,881	97.2600	231,479	238,000	236,887	0	15	0	0	5.700	5.733	MS	4,522	13,566	02/27/2023	03/01/2053
842400-HY-2	SOUTHERN CALIFORNIA			1	1.G FE	7,989,280	102.3650	8,189,238	8,000,000	7,990,929	0	1,964	0	0	5.650	5.681	AO	113,000	454,511	09/26/2023	10/01/2028
842400-JA-2	SOUTHERN CALIFORNIA			1	1.G FE	1,699,660	100.3090	1,705,253	1,700,000	1,699,735	0	75	0	0	4.875	4.881	FA	34,531	46,042	01/08/2024	02/01/2027
842434-CG-5	SOUTHERN CALIFORNIA			1	1.E FE	13,721,128	101.5050	12,180,544	12,000,000	13,239,948	0	(86,614)	0	0	5.750	4.535	MN	88,167	690,000	01/01/2019	11/15/2035
842434-CJ-9	SOUTHERN CALIFORNIA			1	1.E FE	6,549,259	94.8890	5,693,352	6,000,000	6,444,085	0	(18,901)	0	0	5.125	4.468	MN	39,292	307,500	01/01/2019	11/15/2040
842434-CK-6	SOUTHERN CALIFORNIA			1	1.E FE	5,310,700	78.4660	3,609,415	4,600,000	5,195,974	0	(26,656)	0	0	3.750	2.796	MS	50,792	172,500	06/23/2020	09/15/2042
842434-CL-4	SOUTHERN CALIFORNIA			1	1.D FE	2,134,075	84.1720	1,845,048	2,192,000	2,142,675	0	1,563	0	0	4.450	4.628	MS	28,721	97,544	10/01/2018	03/15/2044
842434-CU-4	SOUTHERN CALIFORNIA			1	1.D FE	5,202,008	89.6450	4,674,111	5,214,000	5,207,528	0	1,166	0	0	2.550	2.576	FA	55,399	132,957	01/06/2020	02/01/2030
842587-CX-3	SOUTHERN			1	2.A FE	553,936	82.7090	387,077	468,000	545,977	0	(2,542)	0	0	4.400	3.294	JJ	10,296	20,592	09/29/2021	07/01/2046
842587-DE-4	SOUTHERN			1	2.A FE	13,085,640	93.9210	11,270,500	12,000,000	12,696,002	0	(127,031)	0	0	3.700	2.478	AO	75,233	444,000	11/04/2021	04/30/2030
842587-DJ-3	SOUTHERN			2	2.B FE	5,000,000	95.8170	4,790,849	5,000,000	5,000,000	0	0	0	0	3.750	3.750	MS	55,208	187,500	05/03/2021	09/15/2051
84265V-AJ-4	SOUTHERN COPPER			1	2.A FE	15,780,621	97.5250	11,178,316	11,462,000	15,263,584	0	(125,767)	0	0	5.875	3.566	AO	127,196	673,393	06/15/2021	04/23/2045
8426EP-AD-0	SOUTHERN COMPANY GAS			2	2.A FE	13,953,800	82.3990	11,535,846	14,000,000	13,972,048	0	4,340	0	0	1.750	1.785	JJ	112,972	245,000	08/17/2020	01/15/2031
843646-AH-3	SOUTHERN POWER			1	2.A FE	1,107,771	93.8240	844,419	900,000	1,083,702	0	(7,961)	0	0	5.150	3.523	MS	13,648	46,350	11/12/2021	09/15/2041
844895-AW-2	SOUTHWEST GAS CP			1	2.B FE	5,829,030	84.2970	4,804,941	5,700,000	5,808,236	0	(3,706)	0	0	4.875	4.718	AO	69,469	277,875	01/01/2019	10/01/2043
845467-AL-3	SOUTHWESTERN ENERGY			1	3.A FE	59,160	99.9860	67,991	68,000	67,848	0	2,178	0	0	5.700	9.155	JJ	1,701	3,876	05/05/2020	01/23/2025
845467-AR-0	SOUTHWESTERN ENERGY			1	2.C FE	1,022,500	98.5050	985,050	1,000,000	1,006,477	0	(10,573)	0	0	5.375	4.750	FA	22,396	53,750	01/31/2022	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY			1	2.C FE	650,000	97.7840	635,594	650,000	650,000	0	0	0	0	5.375	5.375	MS	10,287	34,938	08/16/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY			1	2.C FE	944,984	93.0800	870,303	935,000	942,587	0	(892)	0	0	4.750	4.614	FA	18,505	44,413	03/11/2022	02/01/2032
845743-BN-2	SOUTHWIN PUB SERV			1	1.G FE	937,522	85.8740	790,901	921,000	934,373	0	(563)	0	0	4.500	4.373	FA	15,657	41,445	10/01/2018	08/15/2041
84756N-AF-6	SPECTRA ENERGY PARTNERS			1	2.B FE	4,979,100	99.6700	4,983,495	5,000,000	4,999,117	0	2,226	0	0	3.500	3.550	MS	51,528	175,000	03/09/2015	03/15/2025
84860*-AB-9	NBA - SPIRITS OF ST LOUIS			1	2.C PL	6,137,364	93.0450	5,710,533	6,137,364	6,137,364	0	0	0	0	3.850	3.869	MJSD	656	236,289	01/15/2015	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS			1	2.C PL	11,522,435	97.3670	11,218,998	11,522,435	11,522,435	0	0	0	0	5.300	5.334	MJSD	1,696	610,689	09/26/2018	06/30/2036
84929X-AA-7	ACED FINANCE 3 LLC				2.C PL	3,914,133	98.5010	3,855,445	3,914,133	3,914,133	0	0	0	0	6.370	6.369	JD	693	249,341	05/23/2023	06/30/2048
85172F-AN-9	SPRINGLEAF FINANCE			1	3.B FE	1,355,134	101.7960	1,336,584	1,313,000	1,321,507	0	(6,741)	0	0	7.125	6.544	MS	27,546	93,551	05/03/2019	03/15/2026
85172F-AR-0	SPRINGLEAF FINANCE			1	3.B FE	1,245,000	96.1440	1,321,975	1,375,000	1,286,964	0	14,564	0	0	5.375	6.923	MN	9,444	73,906	08/02/2022	11/15/2029
852060-AD-4	SPRINT CAPITAL			1	2.B FE	1,531,875	106.1480	1,592,224	1,500,000	1,531,875	0	0	0	0	6.875	6.550	MN	13,177	103,125	02/06/2020	11/15/2028
85234#-AB-1	STADIUM FUNDING TRUST				2.C PL	23,432,466	96.9160	22,835,649	23,562,341	23,463,874	0	5,975	0	0	5.000	5.064	AO	294,529	1,177,159	10/01/2018	04/01/2039
85236#-AA-1	SUNNOVA RAYS 1 ISSUER				1.F PL	6,655,495	94.1220	6,264,254	6,655,495	6,655,495	0	0	0	0	4.950	4.980	JAJO	55,823	329,447	03/21/2019	04/30/2031
85238#-AA-1	STADCO LA LLC				2.C PL	45,000,000	74.3890	33,474,982	45,000,000	45,000,000	0	0	0	0	3.750	3.767	FMAN	215,625	1,687,500	08/05/2021	05/15/2056
854403-AE-2	STANFORD UNIV			1	1.A FE	15,001,596	77.1910	12,350,496	16,000,000	15,159,443	0	28,117	0	0	3.563	3.952	JD	47,507	570,080	01/01/2019	06/01/2044
854502-AA-9	STANLEY BLACK & DECKER			1	2.A FE	5,871,541	94.1720	5,161,593	5,481,000	5,796,982	0	(13,450)	0	0	5.200	4.676	MS	95,004	285,012	01/01/2019	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER			1	2.A FE	1,998,520	97.6040	1,952,076	2,000,000	1,999,278	0	148	0	0	4.250	4.259	MN	10,861	85,000	10/30/2018	11/15/2028
855244-AM-1	STARBUCKS			2	2.A FE	11,113,600	73.3480	7,334,792	10,000,000	10,986,471	0	(29,974)	0	0	3.750	3.134	JD	31,250	375,000	07/08/2020	12/01/2047
855244-BC-2	STARBUCKS			1	2.A FE	6,237,189	87.5280	5,469,608	6,249,000	6,240,109	0	1,088	0	0	3.000	3.022	FA	71,343	187,470	02/09/2022	02/14/2032
857477-AT-0	STATE STREET				1.F FE	1,286,788	99.3960	1,301,093	1,309,000	1,306,675	0	3,505	0	0	3.550	3.833	FA	17,168	46,470	01/01/2019	08/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-AW-3	STATE STREET				1.F FE	3,427,070	97.5450	3,477,494	3,565,000	3,541,753	0	16,147	0	0	2.650	3.134	MN	11,022	94,473	02/08/2017	05/19/2026
857477-AX-1	STATE STREET				2.A FE	737,840	97.2810	780,190	802,000	818,299	0	(19,471)	0	0	5.345	3.880	FMAN	5,597	49,764	10/01/2018	05/15/2028
857477-BM-4	STATE STREET			2	1.F FE	9,362,000	99.4990	9,315,078	9,362,000	9,362,000	0	0	0	0	2.901	2.901	MS	68,652	271,592	03/26/2020	03/30/2026
857477-BN-2	STATE STREET			2	1.F FE	15,666,557	91.7150	13,476,548	14,694,000	15,261,358	0	(103,065)	0	0	3.152	2.352	MS	117,075	463,155	12/23/2020	03/30/2031
857477-BP-7	STATE STREET				1.F FE	18,445,610	85.0420	15,732,715	18,500,000	18,464,761	0	5,230	0	0	2.200	2.233	MS	133,406	407,000	02/26/2021	03/03/2031
857477-BU-6	STATE STREET			2	1.F FE	1,620,000	95.1870	1,542,033	1,620,000	1,620,000	0	0	0	0	4.421	4.421	MN	9,549	71,620	05/10/2022	05/13/2033
857477-BX-0	STATE STREET			2	1.F FE	3,640,000	100.7940	3,668,908	3,640,000	3,640,000	0	0	0	0	5.751	5.751	MN	33,145	209,336	11/01/2022	11/04/2026
857477-BZ-5	STATE STREET			2	1.D FE	10,000,000	99.9870	9,998,732	10,000,000	10,000,000	0	0	0	0	4.857	4.857	JJ	209,121	485,700	01/23/2023	01/26/2026
857477-CC-5	STATE STREET			2	1.D FE	1,500,000	99.4040	1,491,054	1,500,000	1,500,000	0	0	0	0	5.159	5.159	MN	9,243	77,385	05/15/2023	05/18/2034
858119-BM-1	STEEL DYNAMICS			1	2.B FE	20,434,000	90.0800	18,016,050	20,000,000	20,261,123	0	(40,647)	0	0	3.250	3.003	JJ	299,722	650,000	06/29/2020	01/15/2031
85855C-AB-6	STELLANTIS			1	2.A FE	23,533,550	82.0740	19,697,650	24,000,000	23,669,032	0	44,001	0	0	2.691	2.919	MS	190,164	645,840	10/26/2021	09/15/2031
86275#-AA-1	STRATEGIC CREDIT				2.B PL	21,000,000	97.4330	20,460,896	21,000,000	21,000,000	0	0	0	0	4.250	4.250	JAJO	223,125	892,500	03/19/2021	04/01/2026
86614R-AN-7	SUMMIT MATERIALS			1	3.C FE	575,460	100.7010	559,898	556,000	558,630	0	(6,770)	0	0	5.250	4.349	JJ	13,460	29,190	03/22/2021	01/15/2029
86765B-AQ-2	SUNOCO LOGISTICS			1	2.B FE	1,453,963	90.0540	1,134,679	1,260,000	1,437,280	0	(5,564)	0	0	5.350	4.290	MN	8,614	67,410	11/17/2021	05/15/2045
86787X-AA-3	SUNTRUST BANKS				2.C FE	2,753,560	98.5180	2,948,649	2,993,000	3,040,306	0	(67,064)	0	0	5.460	4.090	FMAN	21,335	189,065	10/01/2018	05/15/2027
867914-BS-1	SUNTRUST BANK			1	2.A FE	16,978,240	99.7600	16,959,234	17,000,000	16,997,325	0	2,673	0	0	4.000	4.021	MN	113,333	680,000	04/24/2018	05/01/2025
871829-BC-0	SYSCO			1	2.B FE	9,775,600	97.9310	9,793,133	10,000,000	9,958,031	0	26,003	0	0	3.300	3.582	JJ	152,167	330,000	02/01/2017	07/15/2026
871829-BQ-9	SYSCO			1	2.B FE	9,815,403	83.8890	8,268,891	9,857,000	9,826,940	0	3,904	0	0	2.450	2.498	JD	11,404	241,497	12/01/2021	12/14/2031
871829-BR-7	SYSCO			1	2.B FE	17,271,290	64.4400	11,599,224	18,000,000	17,311,817	0	14,483	0	0	3.150	3.361	JD	26,775	567,000	02/11/2022	12/14/2051
872287-AF-4	TCI COMMUNICATIONS				1.G FE	1,325,126	103.5250	1,164,653	1,125,000	1,146,247	0	(17,866)	0	0	7.875	6.098	FA	33,469	88,594	05/24/2010	02/15/2026
872540-AT-6	TJX			1	1.F FE	26,015,087	95.3700	21,887,309	22,950,000	24,912,347	0	(365,724)	0	0	3.875	2.079	AO	187,744	889,313	12/02/2021	04/15/2030
872540-AU-3	TJX			2	1.F FE	29,450,485	87.0090	19,577,009	22,500,000	28,736,627	0	(169,614)	0	0	4.500	2.920	AO	213,750	1,012,500	09/09/2020	04/15/2050
87264A-BL-8	T-MOBILE USA			1	2.B FE	4,371,281	71.3140	3,137,824	4,400,000	4,375,718	0	1,147	0	0	3.000	3.043	FA	49,867	132,000	09/30/2020	02/15/2041
87264A-BN-4	T-MOBILE USA			2	2.B FE	3,193,376	66.0240	2,112,773	3,200,000	3,193,795	0	146	0	0	3.300	3.311	FA	39,893	105,600	09/22/2020	02/15/2051
87264A-BU-8	T-MOBILE USA			1	2.B FE	1,273,000	97.4520	1,240,558	1,273,000	1,273,000	0	0	0	0	2.625	2.625	AO	7,055	33,416	03/16/2021	04/15/2026
87264A-CB-9	T-MOBILE USA			1	2.B FE	17,244,051	86.0920	14,575,355	16,930,000	17,270,897	0	(54,260)	0	0	2.550	2.181	FA	163,092	431,715	12/22/2021	02/15/2031
87264A-CT-0	T-MOBILE USA			1	2.B FE	19,979,600	66.7070	13,341,453	20,000,000	19,981,445	0	381	0	0	3.400	3.405	AO	143,556	680,000	08/10/2021	10/15/2052
87264A-CZ-6	T-MOBILE USA			1	2.B FE	14,968,650	100.0470	15,007,105	15,000,000	14,977,796	0	5,926	0	0	4.950	4.998	MS	218,625	742,500	02/06/2023	03/15/2028
87264A-DC-6	T-MOBILE USA			1	2.B FE	998,550	102.5240	1,025,238	1,000,000	998,579	0	94	0	0	5.750	5.770	JJ	26,514	48,076	09/11/2023	01/15/2034
872652-AA-0	TPG OPERATING GROUP II LP				2.A FE	1,998,060	102.3120	2,046,236	2,000,000	1,997,985	0	(75)	0	0	5.875	5.888	MS	37,861	58,750	02/29/2024	03/05/2034
872898-AC-5	TSMC ARIZONA CORP			1	1.D FE	4,978,050	85.6110	4,280,552	5,000,000	4,984,352	0	2,064	0	0	2.500	2.550	AO	22,917	125,000	10/20/2021	10/25/2031
875127-BC-5	TAMPA ELECTRIC			1	1.G FE	2,683,080	83.0700	2,340,904	2,818,000	2,702,987	0	3,584	0	0	4.350	4.672	MN	15,663	122,583	10/01/2018	05/15/2044
875127-BE-1	TAMPA ELECTRIC			1	1.G FE	2,245,900	80.5900	1,456,256	1,807,000	2,209,145	0	(12,096)	0	0	4.300	2.958	JD	3,453	77,701	11/12/2021	06/15/2048
87612B-BG-6	TARGA RESOURCES			1	2.B FE	1,892,600	98.9150	1,864,551	1,885,000	1,886,403	0	(1,323)	0	0	5.000	4.923	JJ	43,460	94,250	10/22/2019	01/15/2028
87612B-BU-5	TARGA RESOURCES			1	2.B FE	7,455,840	90.9750	7,278,002	8,000,000	7,582,385	0	48,622	0	0	4.000	4.885	JJ	147,556	320,000	04/13/2022	01/15/2032
87612E-AK-2	TARGET			1	1.F FE	1,502,857	108.6480	1,537,363	1,415,000	1,454,783	0	(3,910)	0	0	6.350	5.895	MN	14,975	89,853	08/05/2004	11/01/2032
87612E-BE-5	TARGET			1	1.F FE	6,633,250	97.5520	6,828,635	7,000,000	6,941,359	0	43,762	0	0	2.500	3.167	AO	36,944	175,000	04/21/2017	04/15/2026
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.A FE	15,866,091	106.9530	14,384,894	13,449,753	14,619,805	0	(207,176)	0	0	9.500	5.971	FA	532,386	1,277,727	01/01/2019	02/01/2030
88033G-DH-0	TENET HEALTHCARE			1	3.C FE	854,638	95.6990	889,998	930,000	878,895	0	12,816	0	0	4.625	6.423	JD	1,912	43,013	01/20/2023	06/15/2028
88033G-DM-9	TENET HEALTHCARE			1	3.C FE	437,352	93.8800	464,706	495,000	452,569	0	8,046	0	0	4.250	6.513	JD	1,753	21,038	01/20/2023	06/01/2029
88033G-DR-8	TENET HEALTHCARE			1	3.C FE	550,284	92.8810	580,504	625,000	567,848	0	9,299	0	0	4.375	6.533	JJ	12,609	27,344	01/20/2023	01/15/2030
88033G-DU-1	TENET HEALTHCARE			2	3.C FE	1,273,083	101.0240	1,262,801	1,250,000	1,271,659	0	(1,423)	0	0	6.750	6.413	MN	10,781	42,188	06/25/2024	05/15/2031
880451-AV-1	TENNESSEE GAS PIPELINE			1	2.B FE	6,816,250	106.3080	7,441,574	7,000,000	6,945,990	0	11,756	0	0	7.000	7.232	AO	103,444	490,000	10/21/2004	10/15/2028
880451-AW-9	TENNESSEE GAS PIPELINE			1	2.B FE	11,334,606	113.4870	10,166,128	8,958,000	10,351,336	0	(145,894)	0	0	8.375	5.777	JD	33,344	750,233	01/01/2019	06/15/2032
880779-BA-0	TEREX CORP			1	3.C FE	1,500,000	95.2270	1,428,404	1,500,000	1,500,000	0	0	0	0	5.000	5.000	MN	9,583	75,000	03/18/2021	05/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88104L-AE-3	TERRAFORM POWER			1	3.C FE	3,162,000	96.3920	2,891,766	3,000,000	3,064,449	0	(23,248)	0	0	5.000	4.113	JJ	62,917	150,000	06/29/2020	01/31/2028
88105#-AA-3	TERRAFORM PHOENIX I				2.C PL	5,234,864	84.9330	4,446,110	5,234,864	5,234,864	0	0	0	0	3.380	3.380	MJSD	492	178,457	09/16/2020	12/31/2043
881685-BB-6	TEXACO CAPITAL				1.C FE	4,929,629	118.2070	4,192,794	3,547,000	4,403,708	0	(93,992)	0	0	8.000	4.241	FA	118,233	283,760	01/01/2019	08/01/2032
882384-A*-1	TEXAS EASTERN				1.G PL	14,000,000	71.6660	10,033,190	14,000,000	14,000,000	0	0	0	0	3.100	3.100	AO	108,500	434,000	09/11/2020	10/01/2040
882508-BQ-6	TEXAS INSTRUMENTS			1	1.E FE	1,453,298	78.7240	1,180,859	1,500,000	1,454,865	0	818	0	0	4.100	4.285	FA	23,063	61,500	02/16/2023	08/16/2052
882508-CJ-1	TEXAS INSTRUMENTS			1	1.E FE	396,800	93.6120	374,448	400,000	396,819	0	19	0	0	5.150	5.203	FA	8,183	10,300	02/05/2024	02/08/2054
882587-AZ-1	TEXAS NEW MEXICO POWER			1	1.F FE	9,138,785	103.6300	10,362,983	10,000,000	9,233,843	0	18,647	0	0	6.950	7.739	AO	173,750	695,000	09/26/2018	04/01/2043
882884-B*-9	TEXAS NEW MEXICO POWER				1.F	6,000,000	92.7130	5,562,806	6,000,000	6,000,000	0	0	0	0	3.600	3.600	JJ	108,000	216,000	02/20/2019	07/01/2029
882926-AA-6	TEXAS INSTRUMENTS INC			1	1.E FE	991,670	90.0850	900,853	1,000,000	991,721	0	68	0	0	5.050	5.099	MN	6,032	50,500	05/11/2023	05/18/2063
883203-BV-2	TEXTRON			1	2.B FE	2,084,420	99.8130	1,996,256	2,000,000	2,000,000	0	(15,191)	0	0	3.875	3.029	MS	25,833	77,500	06/17/2019	03/01/2025
883203-BW-0	TEXTRON			1	2.B FE	18,725,196	99.0040	18,192,958	18,376,000	18,432,904	0	(59,960)	0	0	4.000	3.654	MS	216,428	735,040	06/17/2019	03/15/2026
883556-B*-2	THERMO FISHER SCIENTIFIC				1.G	13,717,420	100.8390	12,829,340	12,722,646	12,722,646	0	0	0	(1,457,728)	1.500	1.500	MS	60,963	206,408	08/24/2023	09/06/2035
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	2,496,525	90.9270	2,273,185	2,500,000	2,498,177	0	346	0	0	2.600	2.616	AO	16,250	65,000	09/24/2019	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	8,351,870	83.2050	7,031,665	8,451,000	8,382,338	0	9,291	0	0	2.000	2.129	AO	35,682	169,020	08/09/2021	10/15/2031
883556-CT-7	THERMO FISHER SCIENTIFIC			1	1.G FE	7,872,850	100.7530	7,935,321	7,876,000	7,873,702	0	603	0	0	4.800	4.809	MN	42,005	378,048	11/14/2022	11/21/2027
88579Y-AH-4	3M			1	1.G FE	2,237,814	78.5130	1,868,598	2,380,000	2,259,725	0	3,897	0	0	3.875	4.259	JD	4,099	92,225	01/01/2019	06/15/2044
88731E-AJ-9	TIME WARNER ENTERTAINMENT				2.C FE	7,410,154	112.4900	7,874,332	7,000,000	7,223,342	0	(17,828)	0	0	8.375	7.854	JJ	270,326	586,250	06/24/2005	07/15/2033
88732J-AU-2	TIME WARNER CABLE			1	2.C FE	4,856,550	98.0090	4,900,436	5,000,000	4,896,428	0	4,040	0	0	6.750	6.979	JD	15,000	337,500	06/24/2009	06/15/2039
887367-AA-8	TIMES SQUARE HOTEL TRUST				2.B FE	1,037,588	100.4390	937,102	933,010	954,807	0	(13,596)	0	0	8.528	5.618	MON	6,631	79,567	01/01/2019	08/01/2026
88738T-AA-8	TIMKEN CO				2.B FE	2,165,497	103.8360	2,008,184	1,934,000	2,028,266	0	(25,063)	0	0	6.875	5.270	FA	50,230	132,963	10/01/2018	05/08/2028
889175-BD-6	TOLEDO EDISON			1	1.G FE	1,377,739	105.3790	1,095,938	1,040,000	1,326,834	0	(18,375)	0	0	6.150	3.400	MN	8,173	63,960	02/22/2022	05/15/2037
88947E-AU-4	TOLL BROTHERS FINANCE			1	2.C FE	5,007,500	93.9440	4,697,203	5,000,000	5,004,109	0	(813)	0	0	3.800	3.780	MN	31,667	190,000	06/29/2020	11/01/2029
89054X-AC-9	TOPAZ SOLAR FARMS			1	3.A FE	11,702,602	97.4610	10,888,280	11,171,936	11,587,488	0	(21,462)	0	0	5.750	5.117	MS	162,381	638,207	07/26/2018	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS			1	3.A FE	2,858,675	93.0000	2,630,178	2,828,148	2,850,996	0	(1,129)	0	0	4.875	4.738	MS	34,851	137,872	10/22/2018	09/30/2039
891092-AD-0	TORO			1	2.A FE	5,317,482	105.7700	5,288,511	5,000,000	5,109,496	0	(39,775)	0	0	7.800	6.814	JD	17,333	390,000	10/22/2018	06/15/2027
891490-AT-1	TOSCO			1	1.F FE	7,203,996	114.9630	6,207,975	5,400,000	6,323,569	0	(157,775)	0	0	8.125	4.361	FA	165,750	438,750	01/01/2019	02/15/2030
89236T-KQ-7	TOYOTA MOTOR CREDIT			1	1.E FE	14,990,100	99.7920	14,968,868	15,000,000	14,993,502	0	1,885	0	0	4.625	4.640	JJ	325,677	693,750	01/09/2023	01/12/2028
89256B-AA-7	TRADEMARK ROYALTY 2021-1				1.G PL	16,000,000	78.3010	12,528,125	16,000,000	16,000,000	0	0	0	0	4.350	4.350	JAN	639,933	706,046	02/02/2021	01/31/2060
89307#-AA-7	TRANS BAY CABLE			1	1.E PL	13,463,600	76.7150	10,328,626	13,463,600	13,463,600	0	0	0	0	2.930	2.940	MJSD	1,096	394,483	08/19/2016	06/30/2047
893521-AB-0	TRANSATLANTIC HOLDINGS			1	1.E FE	1,441,830	123.4140	1,782,100	1,444,000	1,442,224	0	55	0	0	8.000	8.013	MN	9,948	115,520	03/28/2018	11/30/2039
893647-BR-7	TRANSDIGM			1	3.C FE	989,000	100.8720	997,628	989,000	989,000	0	0	0	0	6.750	6.750	FA	25,220	66,758	02/10/2023	08/15/2028
893647-BU-0	TRANSDIGM			1	3.C FE	1,000,000	100.2220	1,002,222	1,000,000	1,000,000	0	0	0	0	6.375	6.375	MS	21,250	32,583	02/12/2024	03/01/2029
893647-BV-8	TRANSDIGM			1	3.C FE	1,000,000	100.9030	1,009,026	1,000,000	1,000,000	0	0	0	0	6.625	6.625	MS	22,083	33,861	02/12/2024	03/01/2032
89417E-AJ-8	TRAVELERS			1	1.F FE	9,975,921	88.2110	8,821,128	10,000,000	9,979,852	0	661	0	0	4.600	4.616	FA	191,667	460,000	10/22/2018	08/01/2043
89417E-AK-5	TRAVELERS			1	1.F FE	2,928,760	83.3800	2,478,878	2,973,000	2,934,883	0	1,096	0	0	4.300	4.394	FA	44,744	127,839	01/01/2019	08/25/2045
89417E-AL-3	TRAVELERS			2	1.F FE	6,090,250	76.1600	3,807,992	5,000,000	5,945,683	0	(33,859)	0	0	3.750	2.573	MN	23,958	187,500	07/13/2020	05/15/2046
89417E-AP-4	TRAVELERS			2	1.F FE	6,527,609	80.0480	4,002,394	5,000,000	6,351,908	0	(41,057)	0	0	4.100	2.568	MS	66,625	205,000	07/15/2020	03/04/2049
89417E-AQ-2	TRAVELERS			2	1.F FE	4,946,200	59.0880	2,954,403	5,000,000	4,951,903	0	1,325	0	0	2.550	2.602	AO	22,667	127,500	06/29/2020	04/27/2050
89566E-AB-4	TRI-STATE			1	2.B FE	8,898,168	101.6230	7,822,192	7,697,265	8,908,578	0	61,128	0	0	7.144	4.325	JJ	230,649	549,893	01/01/2019	07/31/2033
89566E-AH-1	TRI-STATE			1	2.A FE	1,734,297	78.0410	1,362,589	1,746,000	1,735,909	0	298	0	0	4.700	4.745	MN	13,677	82,062	10/01/2018	11/01/2044
89788K-AA-4	TRUIST BANK			2	1.G FE	14,727,044	85.8620	12,686,937	14,776,000	14,745,174	0	5,352	0	0	2.250	2.292	MS	101,585	332,460	12/16/2021	03/11/2030
89788M-AH-5	TRUIST FINANCIAL CORP			1	2.A FE	21,000,000	99.6110	20,918,380	21,000,000	21,000,000	0	0	0	0	4.260	4.260	JJ	380,205	894,600	07/25/2022	07/28/2026
89788M-AL-6	TRUIST FINANCIAL CORP			1	1.G FE	10,000,000	99.4770	9,947,683	10,000,000	10,000,000	0	0	0	0	4.873	4.873	JJ	209,810	487,300	01/23/2023	01/26/2029
89788M-AS-1	TRUIST FINANCIAL CORP			2	1.G FE	511,415	100.7650	503,826	500,000	511,298	0	(117)	0	0	5.710	5.391	JJ	12,451	0	11/07/2024	01/24/2035
89837L-AB-1	PRINCETON UNIV			1	1.A FE	3,221,036	104.9790	2,771,450	2,640,000	3,091,189	0	(23,117)	0	0	5.700	4.097	MS	50,160	150,480	01/01/2019	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90138F-AD-4	TWILIO INC			1	3.C FE	1,943,000	89.6850	1,742,587	1,943,000	1,943,000	0	0	0	0	3.875	3.875	MS	22,169	75,291	03/04/2021	03/15/2031
902494-AY-9	TYSON FOODS			1	2.B FE	2,734,695	91.1040	2,500,794	2,745,000	2,736,109	0	252	0	0	5.150	5.176	FA	53,406	141,368	10/22/2018	08/15/2044
902494-BK-8	TYSON FOODS			1	2.B FE	1,264,653	97.1970	1,069,168	1,100,000	1,194,368	0	(22,903)	0	0	4.350	2.059	MS	15,950	47,850	11/12/2021	03/01/2029
902917-AH-6	USA WASTE SVCS			1	1.G FE	1,107,212	107.1510	986,860	921,000	997,698	0	(19,610)	0	0	7.000	4.431	JJ	29,728	64,470	10/01/2018	07/15/2028
903522-AA-8	UWM HOLDINGS LLC			1	3.C FE	980,000	99.3820	973,946	980,000	980,000	0	0	0	0	6.625	6.625	FA	3,787	0	12/05/2024	02/01/2030
90363@-AB-6	USTA NATIONAL TENNIS			1	1.G FE	10,979,331	89.9280	9,873,496	10,979,331	10,979,331	0	0	0	0	4.080	4.078	JJ	215,268	447,957	06/11/2014	09/08/2039
903731-AA-5	UL SOLUTIONS INC			1	2.B FE	1,118,488	103.9690	1,164,458	1,120,000	1,118,668	0	268	0	0	6.500	6.532	AO	14,358	72,800	10/05/2023	10/20/2028
904764-AH-0	UNILEVER CAPITAL			1	1.E FE	4,453,159	106.2020	4,779,112	4,500,000	4,478,735	0	2,026	0	0	5.900	5.975	MN	33,925	265,500	12/02/2002	11/15/2032
906548-CH-3	UNION ELECTRIC			1	1.F FE	32,274,658	126.6040	35,766,768	28,251,000	31,427,182	0	(153,840)	0	0	8.450	7.088	MS	702,901	2,387,210	01/01/2019	03/15/2039
906548-CL-4	UNION ELECTRIC			1	1.F FE	2,470,547	75.5420	2,087,235	2,763,000	2,512,889	0	7,575	0	0	3.650	4.324	AO	21,290	100,850	10/01/2018	04/15/2045
906888-AS-1	UNION LT HT & PR			1	2.A FE	1,752,540	103.4010	1,645,104	1,591,000	1,710,517	0	(7,664)	0	0	6.200	5.300	MS	30,415	98,642	10/01/2018	03/10/2036
907818-EC-8	UNION PACIFIC RAILROAD			2	1.G FE	12,121,172	74.8730	7,262,725	9,700,000	11,916,542	0	(48,103)	0	0	3.875	2.742	FA	156,615	375,875	07/31/2020	02/01/2055
907818-FC-7	UNION PACIFIC RAILROAD			1	1.G FE	25,193,384	82.4620	16,492,470	20,000,000	24,783,884	0	(139,105)	0	0	4.300	2.896	MS	286,667	860,000	12/20/2021	03/01/2049
907818-FD-5	UNION PACIFIC RAILROAD			1	1.G FE	9,616,142	81.2190	7,445,347	9,167,000	9,526,896	0	(19,947)	0	0	3.550	3.201	FA	122,940	325,429	09/30/2021	08/15/2039
907818-FE-3	UNION PACIFIC RAILROAD			1	1.G FE	6,356,533	72.7070	3,995,959	5,496,000	6,308,737	0	(13,988)	0	0	3.950	3.214	FA	82,013	217,092	03/03/2023	08/15/2059
907818-FQ-6	UNION PACIFIC RAILROAD			1	1.G FE	10,222,342	80.6490	8,064,939	10,000,000	10,280,448	0	(22,026)	0	0	2.891	2.594	AO	68,260	289,100	04/06/2021	04/06/2036
907818-FX-1	UNION PACIFIC RAILROAD			1	1.G FE	9,067,650	86.7300	8,673,001	10,000,000	9,266,500	0	87,435	0	0	2.800	3.993	FA	106,556	280,000	08/26/2022	02/14/2032
907818-FZ-6	UNION PACIFIC RAILROAD			1	1.G FE	2,302,784	70.4580	1,626,173	2,308,000	2,303,003	0	102	0	0	3.500	3.512	FA	30,741	80,780	02/09/2022	02/14/2053
907818-GB-8	UNION PACIFIC RAILROAD			1	1.G FE	26,410,165	96.1340	25,475,623	26,500,000	26,425,042	0	7,492	0	0	4.500	4.542	JJ	533,313	1,192,500	09/06/2022	01/20/2033
907825-AA-1	UNION PACIFIC RR			1	1.D FE	7,211,901	98.2530	7,314,944	7,444,976	7,392,257	0	34,419	0	0	3.227	3.781	MN	31,366	240,249	01/01/2019	05/14/2026
90783V-AA-3	UNION PACIFIC RAILROAD			1	1.C FE	1,525,748	99.2300	1,490,786	1,502,350	1,521,876	0	(1,411)	0	0	5.082	4.575	JJ	37,963	76,349	01/01/2019	01/02/2029
90783X-AA-9	UNION PACIFIC RR			1	1.C FE	3,327,301	102.1420	3,113,877	3,048,568	3,321,996	0	18,041	0	0	6.176	3.905	JJ	93,617	188,280	01/01/2019	01/02/2031
90931G-AA-7	UNITED AIRLINES				1.E FE	1,364,800	101.4910	1,385,144	1,364,800	1,364,800	0	0	0	0	5.875	5.916	JAJO	16,927	81,789	10/20/2020	10/15/2027
90932L-AG-2	UNITED AIRLINES			1	3.A FE	1,035,000	98.3260	1,017,673	1,035,000	1,035,000	0	0	0	0	4.375	4.375	AO	9,559	45,281	04/14/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES			1	3.A FE	916,000	95.0790	880,428	926,000	919,544	0	1,313	0	0	4.625	4.805	AO	9,041	42,828	03/01/2022	04/15/2029
90932L-AJ-6	UNITED AIRLINES			1	1.F FE	1,537,854	101.9780	1,568,277	1,537,854	1,537,854	0	0	0	0	5.800	5.800	JJ	41,129	96,409	06/12/2023	01/15/2036
90932P-AA-6	UNTD AIR 2014-1			1	1.G FE	2,570,011	98.8260	2,630,667	2,661,929	2,639,504	0	14,732	0	0	4.000	4.729	AO	23,662	106,477	10/01/2018	04/11/2026
910637-R@-8	UNITED ILLUMINATING			1	1.G	8,000,000	100.1600	8,012,818	8,000,000	8,000,000	0	0	0	0	6.090	6.090	FA	203,000	487,200	04/28/2010	07/27/2040
910637-S#-5	UNITED ILLUMINATING				1.F FE	9,797,420	86.9780	7,952,309	9,142,857	9,681,259	0	(20,809)	0	0	4.890	4.396	JJ	187,528	447,086	10/01/2018	01/30/2042
910637-T*-8	UNITED ILLUMINATING				1.F FE	7,348,065	86.9780	5,964,231	6,857,143	7,260,945	0	(15,607)	0	0	4.890	4.396	JJ	140,646	335,314	10/01/2018	01/30/2042
911308-AB-0	UPS OF AMERICA			1	1.F FE	217,468	112.1710	224,341	200,000	201,340	0	(207)	0	0	7.620	7.459	AO	3,810	15,240	02/02/1998	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE			1	1.F FE	3,456,060	107.1270	2,999,555	2,800,000	3,302,139	0	(28,064)	0	0	6.200	4.379	JJ	80,049	173,600	01/01/2019	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	4,195,339	93.1490	3,725,975	4,000,000	4,156,733	0	(6,954)	0	0	4.875	4.518	MN	24,917	195,000	01/01/2019	11/15/2040
911312-BR-6	UNITED PARCEL SERVICE			1	1.F FE	7,990,560	94.9380	7,595,040	8,000,000	7,995,359	0	949	0	0	3.400	3.414	MS	80,089	272,000	03/13/2019	03/15/2029
911312-BU-9	UNITED PARCEL SERVICE			1	1.F FE	5,825,600	90.8740	5,288,848	5,820,000	5,822,654	0	(563)	0	0	2.500	2.489	MS	48,500	145,500	08/15/2019	09/01/2029
911312-BY-1	UNITED PARCEL SERVICE			1	1.F FE	14,943,450	98.9620	14,844,344	15,000,000	14,966,408	0	5,403	0	0	4.450	4.497	AO	166,875	667,500	03/19/2020	04/01/2030
911365-BG-8	UNITED RENTALS			1	3.A FE	913,771	97.3230	882,718	907,000	907,502	0	(1,012)	0	0	4.875	4.757	JJ	20,389	44,216	02/02/2018	01/15/2028
911365-BM-5	UNITED RENTALS			1	3.A FE	983,000	95.8020	941,734	983,000	983,000	0	0	0	0	3.875	3.875	MN	4,867	38,091	10/21/2019	11/15/2027
911365-BP-8	UNITED RENTALS			1	3.B FE	1,004,279	87.5820	875,825	1,000,000	1,003,146	0	(386)	0	0	3.750	3.699	JJ	17,292	37,500	08/04/2021	01/15/2032
91159H-HR-4	US BANCORP			2	1.G FE	2,013,100	96.7740	1,935,486	2,000,000	2,003,782	0	(1,756)	0	0	3.150	3.054	AO	11,200	63,000	05/07/2019	04/27/2027
91159H-JD-3	US BANCORP			2	1.G FE	27,000,000	84.2830	22,756,444	27,000,000	27,000,000	0	0	0	0	2.677	2.677	JJ	309,193	722,790	01/20/2022	01/27/2033
91159H-JF-8	US BANCORP			1	1.G FE	13,625,000	99.1820	13,513,531	13,625,000	13,625,000	0	0	0	0	4.548	4.548	JJ	273,685	619,665	07/19/2022	07/22/2028
912920-AK-1	QWEST				4.C FE	4,273,277	99.6520	3,986,090	4,000,000	4,032,726	0	(44,798)	0	0	7.250	6.029	MS	85,389	290,000	01/01/2019	09/15/2025
913017-BA-6	RAYTHEON TECH			1	2.A FE	646,318	110.5050	552,524	500,000	595,051	0	(18,482)	0	0	7.500	3.123	MS	11,042	37,500	02/24/2022	09/15/2029
913017-BP-3	RAYTHEON TECH			1	2.A FE	7,640,615	104.9690	7,169,392	6,830,000	7,463,794	0	(32,323)	0	0	6.125	5.156	JJ	192,900	418,338	01/01/2019	07/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913017-BT-5	RAYTHEON TECH			1	2.A FE	22,261,789	86.7790	15,004,086	17,290,000	21,499,589	0	(186,816)	0	0	4.500	2.732	JD	64,838	778,050	11/30/2021	06/01/2042
913017-CJ-6	RAYTHEON TECH			2	2.A FE	11,798,940	75.5010	7,550,139	10,000,000	11,570,875	0	(53,403)	0	0	3.750	2.770	MN	62,500	375,000	07/08/2020	11/01/2046
91324P-AR-3	UNITEDHEALTH GROUP			1	1.F FE	7,433,400	103.1670	10,316,727	10,000,000	8,278,376	0	91,090	0	0	5.800	8.173	MS	170,778	580,000	05/07/2009	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP			1	1.F FE	1,650,380	109.9330	2,198,651	2,000,000	1,748,825	0	10,665	0	0	6.625	8.223	MN	16,931	132,500	05/07/2009	11/15/2037
91324P-BN-1	UNITEDHEALTH GROUP			1	1.F FE	9,348,327	99.9860	9,398,728	9,400,000	9,356,298	0	1,630	0	0	5.700	5.744	AO	113,113	535,800	10/22/2018	10/15/2040
91324P-CA-8	UNITEDHEALTH GROUP			1	1.F FE	4,615,648	80.2730	4,013,653	5,000,000	4,679,513	0	11,576	0	0	3.950	4.476	AO	41,694	197,500	10/22/2018	10/15/2042
91324P-CR-1	UNITEDHEALTH GROUP			1	1.F FE	4,979,450	88.1070	4,405,333	5,000,000	4,983,003	0	476	0	0	4.750	4.776	JJ	109,514	237,500	07/20/2015	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP			1	1.F FE	6,020,730	98.5310	5,911,876	6,000,000	6,002,997	0	(2,541)	0	0	3.100	3.055	MS	54,767	186,000	04/20/2017	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP			1	1.F FE	2,866,785	97.8590	2,892,723	2,956,000	2,930,929	0	11,579	0	0	3.450	3.886	JJ	47,025	101,982	11/29/2018	01/15/2027
91324P-DF-6	UNITEDHEALTH GROUP			1	1.F FE	11,182,590	74.6280	6,716,510	9,000,000	10,911,515	0	(63,405)	0	0	3.750	2.501	AO	71,250	337,500	07/13/2020	10/15/2047
91324P-DP-4	UNITEDHEALTH GROUP			1	1.F FE	7,636,752	96.7030	7,326,236	7,576,000	7,605,205	0	(7,060)	0	0	3.875	3.766	JD	13,048	293,570	01/16/2020	12/15/2028
91324P-DV-1	UNITEDHEALTH GROUP			1	1.F FE	12,213,900	70.8160	7,081,587	10,000,000	12,063,814	0	(34,946)	0	0	3.875	2.916	FA	146,389	387,500	06/23/2020	08/15/2059
91324P-DZ-2	UNITEDHEALTH GROUP			2	1.F FE	11,199,500	62.0800	6,207,992	10,000,000	11,065,461	0	(31,303)	0	0	2.900	2.333	MN	37,056	290,000	07/15/2020	05/15/2050
91324P-EH-1	UNITEDHEALTH GROUP			1	1.F FE	3,411,639	96.5990	3,307,537	3,424,000	3,415,720	0	1,671	0	0	4.000	4.060	MN	17,500	136,960	05/17/2022	05/15/2029
91324P-EP-3	UNITEDHEALTH GROUP			1	1.F FE	9,995,800	101.5430	10,154,252	10,000,000	9,996,251	0	896	0	0	5.250	5.261	FA	198,333	525,000	10/25/2022	02/15/2028
91324P-EQ-1	UNITEDHEALTH GROUP			1	1.F FE	907,898	101.6120	924,668	910,000	908,331	0	267	0	0	5.300	5.340	FA	18,220	48,230	10/31/2022	02/15/2030
91324P-FH-0	UNITEDHEALTH GROUP			2	1.F FE	1,019,990	98.8720	988,718	1,000,000	1,019,022	0	(968)	0	0	4.950	4.621	JJ	21,450	0	08/05/2024	01/15/2032
913903-AW-0	UNIVERSAL HEALTH SVCS			1	2.C FE	4,941,027	85.9510	4,258,877	4,955,000	4,946,444	0	1,332	0	0	2.650	2.682	AO	27,720	131,308	09/10/2020	10/15/2030
913903-BB-5	UNIVERSAL HEALTH SVCS			1	2.C FE	14,883,900	96.4520	14,467,756	15,000,000	14,887,983	0	4,083	0	0	4.625	4.799	AO	183,073	0	10/03/2024	10/15/2029
91412N-AF-7	UNIV OF CHICAGO			1	1.C FE	1,033,053	101.7910	967,019	950,000	988,936	0	(7,902)	0	0	5.420	4.381	AO	12,873	51,490	01/01/2019	10/01/2030
91412N-BD-1	UNIV OF CHICAGO			1	1.C FE	215,000	75.9090	163,205	215,000	215,000	0	0	0	0	2.761	2.761	AO	1,484	5,936	03/10/2020	04/01/2045
914744-AB-3	UNIV OF NOTRE DAME			1	1.A FE	2,230,427	93.4660	1,869,322	2,000,000	2,185,681	0	(7,966)	0	0	4.900	4.108	MS	32,667	98,000	01/01/2019	03/01/2041
91863@-AB-9	VHG CAPITAL, LP				1.D PL	27,000,000	80.5610	21,751,384	27,000,000	27,000,000	0	0	0	0	3.210	3.210	AO	168,525	866,700	11/02/2021	10/21/2033
91913Y-AB-6	VALERO ENERGY			1	2.B	9,224,722	115.7810	8,104,644	7,000,000	8,201,815	0	(186,702)	0	0	8.750	5.104	JD	27,222	612,500	01/01/2019	06/15/2030
91913Y-AE-0	VALERO ENERGY			1	2.B FE	25,178,807	112.2370	22,998,448	20,491,000	23,403,754	0	(323,241)	0	0	7.500	5.132	AO	324,441	1,536,825	01/01/2019	04/15/2032
91913Y-AL-4	VALERO ENERGY			1	2.B FE	13,646,518	104.8940	14,186,929	13,525,000	13,727,515	0	(25,745)	0	0	6.625	6.342	JD	39,824	896,031	09/22/2020	06/15/2037
92203#-AU-2	VANGUARD				1.G	37,000,000	77.0340	28,502,707	37,000,000	37,000,000	0	0	0	0	2.040	2.040	FA	270,470	754,800	07/30/2020	08/22/2032
92203#-AW-8	VANGUARD				1.G	75,000,000	68.3110	51,233,348	75,000,000	75,000,000	0	0	0	0	2.670	2.670	FA	717,563	2,002,500	07/30/2020	08/22/2040
92203#-AX-6	VANGUARD				1.G	73,000,000	61.0670	44,578,990	73,000,000	73,000,000	0	0	0	0	3.050	3.050	FA	797,829	2,226,500	07/30/2020	08/22/2050
92328M-AA-1	VENTURE GLOBAL CALCASIEU			1	3.B FE	1,416,500	91.8720	1,286,205	1,400,000	1,409,610	0	(2,131)	0	0	3.875	3.693	FA	20,494	54,250	08/17/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU			1	3.B FE	1,439,750	89.5530	1,294,935	1,446,000	1,441,337	0	593	0	0	4.125	4.181	FA	22,534	59,648	03/08/2022	08/15/2031
92328M-AC-7	VENTURE GLOBAL CALCASIEU			1	3.B FE	750,468	85.9120	642,624	748,000	749,880	0	(190)	0	0	3.875	3.839	MN	4,831	28,985	11/17/2021	11/01/2033
92328M-AE-3	VENTURE GLOBAL CALCASIEU			1	3.B FE	1,337,000	100.9330	1,349,477	1,337,000	1,337,000	0	0	0	0	6.250	6.250	JJ	38,532	83,563	01/10/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC			1	3.B FE	643,000	104.0290	668,908	643,000	643,000	0	0	0	0	8.125	8.125	JD	4,354	52,244	05/19/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC			1	3.B FE	643,000	104.2930	670,602	643,000	643,000	0	0	0	0	8.375	8.375	JD	4,488	53,851	05/19/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC			1	3.B FE	1,464,110	110.5270	1,587,162	1,436,000	1,459,814	0	(3,662)	0	0	9.500	8.978	FA	56,842	104,968	11/27/2023	02/01/2029
92343V-BG-8	VERIZON COMMUNICATIONS			1	2.A FE	7,970,746	79.1140	5,854,430	7,400,000	7,898,072	0	(20,943)	0	0	3.850	3.335	MN	47,483	284,900	05/20/2021	11/01/2042
92343V-CK-8	VERIZON COMMUNICATIONS			1	2.A FE	2,129,783	89.2060	1,485,287	1,665,000	2,087,854	0	(13,343)	0	0	4.862	3.223	FA	29,233	80,952	09/29/2021	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	805,492	92.8000	618,976	667,000	772,340	0	(9,911)	0	0	4.400	2.493	MN	4,891	29,348	07/20/2021	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	4,918,796	79.4760	3,179,049	4,000,000	4,814,974	0	(26,931)	0	0	4.125	2.855	FA	62,333	165,000	12/23/2020	08/15/2046
92343V-FD-1	VERIZON COMMUNICATIONS			2	2.A FE	8,950,214	76.1150	5,328,082	7,000,000	8,737,949	0	(49,392)	0	0	4.000	2.628	MS	77,000	280,000	07/15/2020	03/22/2050
92343V-FT-6	VERIZON COMMUNICATIONS			1	2.A FE	21,133,614	68.3740	14,500,121	21,207,000	21,145,247	0	3,064	0	0	2.650	2.672	MN	64,004	561,986	01/05/2021	11/20/2040
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	3,124,687	86.1170	2,696,321	3,131,000	3,126,747	0	585	0	0	2.550	2.572	MS	22,178	79,841	03/12/2021	03/21/2031
92345Y-AD-8	VERISK ANALYTICS			1	2.B FE	373,548	99.6100	368,558	370,000	370,276	0	(1,260)	0	0	4.000	3.647	JD	658	14,800	04/25/2022	06/15/2025
925524-AV-2	VIACOMCBS			1	2.C FE	2,693,802	93.3060	4,198,749	4,500,000	3,142,611	0	94,341	0	0	5.500	11.128	MN	31,625	247,500	10/22/2018	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92556V-AD-8	VIATRIS			1	2.C FE	8,706,658	86.7860	7,145,096	8,233,000	8,649,571	0	(75,636)	0	0	2.700	1.684	JD	5,557	222,291	09/04/2020	06/22/2030
92556V-AE-6	VIATRIS			1	2.C FE	42,362,894	74.9880	29,890,944	39,861,000	42,390,175	0	(130,302)	0	0	3.850	3.306	JD	38,366	1,534,649	08/14/2020	06/22/2040
92556V-AF-3	VIATRIS			1	2.C FE	23,730,930	68.0970	14,811,089	21,750,000	23,542,994	0	(44,683)	0	0	4.000	3.501	JD	21,750	870,000	06/02/2021	06/22/2050
927804-FA-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	5,254,239	103.6520	4,664,339	4,500,000	5,047,165	0	(37,358)	0	0	6.000	4.584	JJ	124,500	270,000	01/01/2019	01/15/2036
927804-FB-5	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,535,586	103.5770	1,160,064	1,120,000	1,466,430	0	(22,836)	0	0	6.000	2.990	MN	8,587	67,200	11/17/2021	05/15/2037
927804-FG-4	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,903,154	129.7520	2,509,399	1,934,000	2,695,805	0	(37,551)	0	0	8.875	4.922	MN	21,932	171,643	10/01/2018	11/15/2038
927804-FR-0	VIRGINIA ELECTRIC & POWER			1	1.F FE	9,336,779	84.8590	7,976,710	9,400,000	9,346,374	0	1,708	0	0	4.450	4.494	FA	158,024	418,300	01/01/2019	02/15/2044
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	6,999,370	98.5080	6,895,573	7,000,000	6,999,864	0	69	0	0	3.150	3.151	JJ	101,675	220,500	01/12/2016	01/15/2026
927804-FZ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	13,967,520	96.9280	13,569,953	14,000,000	13,987,509	0	3,365	0	0	3.800	3.828	AO	133,000	532,000	03/20/2018	04/01/2028
927804-GD-0	VIRGINIA ELECTRIC & POWER			1	1.F FE	728,219	56.2750	416,434	740,000	729,335	0	288	0	0	2.450	2.526	JD	806	18,130	12/01/2020	12/15/2050
92783#-AA-4	VIRGINIA INTERNATIONAL			1	1.F PL	19,033,317	96.2060	18,311,178	19,033,317	19,033,317	0	0	0	0	3.930	3.916	MJSD	2,078	777,790	09/26/2018	06/30/2030
92826C-AD-4	VISA			1	1.D FE	51,135,805	98.8650	50,664,485	51,246,000	51,231,186	0	13,570	0	0	3.150	3.178	JD	76,228	1,614,249	10/22/2018	12/14/2025
92826C-AF-9	VISA			1	1.D FE	11,526,691	85.5910	9,131,667	10,669,000	11,441,747	0	(28,266)	0	0	4.300	3.758	JD	21,664	458,767	11/12/2021	12/14/2045
928388-AA-1	VISTA RIDGE				1.F PL	9,000,880	72.3850	6,515,289	9,000,880	9,000,880	0	0	0	0	2.570	2.578	MJSD	643	231,323	11/19/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS			1	3.B FE	243,695	99.6850	249,211	250,000	247,326	0	1,466	0	0	5.500	6.179	MS	4,583	13,750	05/25/2022	09/01/2026
92840V-AF-9	VISTRA OPERATIONS			1	3.B FE	2,625,450	98.1190	2,536,385	2,585,000	2,585,000	0	(9,632)	0	0	5.000	4.337	JJ	54,213	129,250	02/03/2022	07/31/2027
92840V-AG-7	VISTRA OPERATIONS			1	2.C FE	2,744,198	97.3330	2,676,664	2,750,000	2,748,186	0	795	0	0	3.700	3.732	JJ	42,678	101,750	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS			1	3.B FE	2,239,375	94.1510	2,118,403	2,250,000	2,243,801	0	1,237	0	0	4.375	4.444	MN	16,406	98,438	12/07/2021	05/01/2029
928563-AL-9	VMWARE INC			1	2.B FE	28,483,543	82.9540	23,984,630	28,913,000	28,611,821	0	41,226	0	0	2.200	2.370	FA	240,299	636,086	10/26/2021	08/15/2031
928668-AT-9	VOLKSWAGEN			1	1.G FE	11,172,896	99.8120	11,178,924	11,200,000	11,195,568	0	4,254	0	0	4.625	4.666	MN	69,067	518,112	11/07/2018	11/13/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	5,362,500	99.8530	4,992,665	5,000,000	5,000,000	0	(47,636)	0	0	4.500	3.522	AO	56,250	225,000	04/27/2016	04/01/2025
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	4,986,100	92.6880	4,634,411	5,000,000	4,991,823	0	1,330	0	0	3.500	3.533	JD	14,583	175,000	05/07/2020	06/01/2030
929160-BD-0	VULCAN MATERIALS			1	2.B FE	559,858	97.0730	546,523	563,000	559,823	0	(35)	0	0	5.700	5.739	JD	3,655	0	11/18/2024	12/01/2054
92976G-AG-6	WACHOVIA BANK NA				2.A FE	798,493	101.9990	690,532	677,000	768,196	0	(5,615)	0	0	5.850	4.400	FA	16,502	270,065	01/01/2019	02/01/2037
92976G-AJ-0	WACHOVIA BANK NA				2.A FE	7,545,026	109.1400	5,457,000	5,000,000	7,011,394	0	(125,510)	0	0	6.600	2.878	JJ	152,167	330,000	07/14/2020	01/15/2038
92984*-AA-5	WEC ENERGY GROUP				2.B PL	7,149,574	92.0720	6,582,775	7,149,574	7,149,574	0	0	0	0	2.750	2.749	JD	546	196,727	11/13/2020	12/31/2032
92993*-AA-4	WEC ENERGY GROUP				2.B PL	10,000,000	95.3960	9,539,608	10,000,000	10,000,000	0	0	0	0	5.730	5.730	JD	22,283	0	10/31/2024	12/31/2039
931142-CS-0	WAL-MART				1.C FE	4,251,940	104.2660	3,753,578	3,600,000	4,119,526	0	(23,668)	0	0	5.625	4.322	AO	50,625	202,500	01/01/2019	04/01/2040
931142-EP-4	WAL-MART			2	1.C FE	16,957,891	66.9550	10,043,283	15,000,000	16,730,331	0	(52,683)	0	0	2.950	2.324	MS	119,229	442,500	07/08/2020	09/24/2049
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	4.A FE	1,716,294	96.7940	1,695,834	1,752,000	1,745,229	0	4,545	0	0	3.450	3.731	JD	5,037	60,444	11/16/2017	06/01/2026
93333B-A*-9	WALTON BUILDER				2.A	7,685,231	97.3800	7,483,866	7,685,231	7,685,231	0	0	0	0	6.474	6.476	JJ	123,003	0	09/12/2024	12/25/2028
93401*-AA-8	WARBURG PINCUS				1.D PL	41,400,000	82.6220	34,205,686	41,400,000	41,400,000	0	0	0	0	2.720	2.720	MS	287,776	1,126,080	09/17/2021	09/29/2031
93884P-DT-4	WASH GAS LIGHT			1	1.G FE	7,704,509	91.0890	6,376,249	7,000,000	7,570,178	0	(24,095)	0	0	5.211	4.489	MS	107,405	364,770	01/01/2019	12/03/2040
93884P-DU-1	WASH GAS LIGHT			1	1.G FE	5,007,611	86.6000	3,897,016	4,500,000	4,923,944	0	(14,893)	0	0	5.000	4.257	MS	66,250	225,000	01/01/2019	12/15/2043
93884P-DV-9	WASH GAS LIGHT			1	1.G FE	10,533,645	77.6870	8,545,552	11,000,000	10,601,844	0	12,324	0	0	4.224	4.503	MS	136,811	464,640	01/01/2019	09/15/2044
93884P-DW-7	WASH GAS LIGHT			1	1.G FE	6,405,512	75.4270	5,279,875	7,000,000	6,484,126	0	14,103	0	0	3.796	4.322	MS	78,240	265,720	01/01/2019	09/15/2046
94106L-BB-4	WASTE MANAGEMENT			1	1.G FE	2,617,149	90.2790	2,494,409	2,763,000	2,660,903	0	7,824	0	0	3.900	4.353	MS	35,919	107,757	10/01/2018	03/01/2035
941848-F#-5	WATERS				2.B	6,000,000	83.9640	5,037,843	6,000,000	6,000,000	0	0	0	0	2.250	2.250	MS	44,250	135,000	11/19/2020	03/03/2031
949746-RF-0	WELLS FARGO & COMPANY				2.B FE	819,704	95.5350	573,208	600,000	796,694	0	(7,342)	0	0	5.606	3.278	JJ	15,510	33,636	09/30/2021	01/15/2044
94974B-FP-0	WELLS FARGO & COMPANY				2.B FE	13,606,200	93.3220	9,332,180	10,000,000	13,098,821	0	(118,633)	0	0	5.375	3.176	MN	88,090	537,500	06/23/2020	11/02/2043
94974B-GH-7	WELLS FARGO & COMPANY				2.A FE	996,660	99.7220	997,215	1,000,000	999,904	0	357	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GT-1	WELLS FARGO & COMPANY				2.B FE	499,158	80.2160	332,898	415,000	491,485	0	(2,448)	0	0	4.400	3.205	JD	862	18,260	09/30/2021	06/14/2046
94980V-AG-3	WELLS FARGO BANK				2.A FE	549,785	103.2000	407,638	395,000	520,354	0	(9,015)	0	0	5.950	2.748	FA	8,161	23,503	08/18/2021	08/26/2036
95000U-2M-4	WELLS FARGO			1	2.A FE	975,295	88.8780	622,147	700,000	956,006	0	(6,343)	0	0	5.013	2.992	AO	8,480	35,091	11/12/2021	04/04/2051
95000U-2Z-5	WELLS FARGO			1	2.A FE	11,979,000	83.4990	10,002,348	11,979,000	11,979,000	0	0	0	0	4.611	4.611	AO	101,264	552,352	04/18/2022	04/25/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-3A-9	WELLS FARGO			1	2.A FE	12,000,000	99.6450	11,957,436	12,000,000	12,000,000	0	0	0	0	4.808	4.808	JJ	250,016	576,960	07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO			1	2.A FE	2,995,680	96.5770	2,897,296	3,000,000	2,996,428	0	319	0	0	4.897	4.914	JJ	63,661	146,910	08/24/2022	07/25/2033
95000U-3G-6	WELLS FARGO			1	1.E FE	26,750,000	104.0680	27,838,242	26,750,000	26,750,000	0	0	0	0	6.303	6.303	AO	318,477	1,686,053	10/16/2023	10/23/2029
95000U-3L-5	WELLS FARGO			1	1.E FE	20,000,000	101.6450	20,328,978	20,000,000	20,000,000	0	0	0	0	5.707	5.707	AO	218,768	570,700	04/15/2024	04/22/2028
95081Q-AP-9	WESCO DISTRIBUTION			1	3.B FE	1,108,555	101.6810	1,135,781	1,117,000	1,112,699	0	1,042	0	0	7.250	7.377	JD	3,599	80,983	05/29/2020	06/15/2028
95709T-AH-3	WESTAR ENERGY			1	1.F FE	2,198,122	81.6420	1,796,124	2,200,000	2,198,547	0	53	0	0	4.125	4.130	MS	30,250	90,750	10/22/2018	03/01/2042
95709T-AK-6	WESTAR ENERGY			1	1.F FE	4,999,725	84.4010	4,220,064	5,000,000	4,999,700	0	0	0	0	4.625	4.625	MS	77,083	231,250	10/22/2018	09/01/2043
957576-AA-9	WESTERN & SOUTHERN			1	1.F FE	5,406,240	101.2150	7,085,051	7,000,000	5,406,240	0	0	0	0	5.750	8.485	JJ	185,597	402,500	10/22/2018	07/15/2033
958254-AD-6	WESTERN GAS PARTNERS			2	2.C FE	5,048,650	89.0170	4,450,868	5,000,000	5,043,687	0	(1,339)	0	0	5.450	5.375	AO	68,125	272,500	12/28/2020	04/01/2044
958254-AL-8	WESTERN GAS PARTNERS			1	2.C FE	910,000	87.0830	870,834	1,000,000	913,522	0	1,584	0	0	5.500	6.202	FA	20,778	55,000	08/19/2022	08/15/2048
959802-AY-5	WESTERN UNION			1	2.B FE	18,970,550	99.9500	18,990,512	19,000,000	18,999,663	0	5,869	0	0	2.850	2.882	JJ	257,213	541,500	11/18/2019	01/10/2025
960413-AY-8	WESTLAKE CHEMICAL			1	2.B FE	1,149,540	67.1920	940,685	1,400,000	1,164,324	0	8,257	0	0	2.875	4.197	FA	15,206	40,250	08/24/2023	08/15/2041
96926G-AC-7	RICE UNIVERSITY			1	1.A FE	10,804,372	79.0740	9,251,624	11,700,000	10,954,848	0	26,745	0	0	3.574	4.069	MN	53,431	418,158	01/01/2019	05/15/2045
969457-BX-7	WILLIAMS COMPANIES			1	2.B FE	6,943,200	91.8830	7,350,620	8,000,000	7,191,716	0	113,564	0	0	3.500	5.538	MN	35,778	280,000	09/22/2022	11/15/2030
969457-BY-5	WILLIAMS COMPANIES			1	2.B FE	11,839,975	86.1120	10,180,996	11,823,000	11,831,683	0	(1,834)	0	0	2.600	2.582	MS	90,512	307,398	12/02/2021	03/15/2031
969457-CA-6	WILLIAMS COMPANIES			1	2.B FE	1,470,369	91.4740	1,372,117	1,500,000	1,470,806	0	409	0	0	5.300	5.434	FA	30,033	79,500	07/20/2023	08/15/2052
969457-CN-8	WILLIAMS COMPANIES				2.B FE	1,496,760	97.6360	1,464,542	1,500,000	1,496,504	0	(256)	0	0	5.800	5.816	MN	11,117	22,233	08/08/2024	11/15/2054
96950F-AF-1	WILLIAMS PARTNERS				2.B FE	5,669,098	104.0160	5,234,061	5,032,000	5,567,959	0	(23,702)	0	0	6.300	5.253	AO	66,926	317,016	09/29/2021	04/15/2040
96950F-AK-0	WILLIAMS PARTNERS			2	2.B FE	381,541	97.8970	308,377	315,000	373,375	0	(2,047)	0	0	5.800	4.327	MN	2,335	18,270	09/22/2020	11/15/2043
97164#-AM-6	WILMINGTON INVESTMENTS			1	2.C YE	37,000,000	99.8190	36,933,020	37,000,000	37,000,000	0	0	0	0	4.190	4.190	FA	538,299	1,550,300	02/09/2015	02/26/2025
97314@-AA-3	WIND ENERGY				1.F PL	19,475,085	85.6490	17,320,031	20,222,222	19,680,502	0	37,704	0	0	3.670	4.067	MJSD	2,062	742,156	10/01/2018	12/18/2034
97654M-AA-4	WIPRO IT SERVICE			1	1.G FE	1,245,450	95.0760	1,188,456	1,250,000	1,248,638	0	903	0	0	1.500	1.575	JD	417	18,750	06/16/2021	06/23/2026
976656-BZ-0	WISCONSIN ELECTRIC POWER			1	1.G FE	4,166,434	103.6890	3,732,822	3,600,000	4,020,113	0	(26,284)	0	0	5.700	4.429	JD	17,100	205,200	01/01/2019	12/01/2036
976656-CG-1	WISCONSIN ELECTRIC POWER			1	1.G FE	1,045,397	81.0990	888,842	1,096,000	1,052,965	0	1,355	0	0	4.250	4.557	JD	3,882	46,580	10/01/2018	06/01/2044
976657-AL-0	WEC ENERGY GROUP			1	2.A FE	656,902	99.2990	652,397	657,000	656,978	0	4	0	0	3.550	3.552	JD	1,037	23,324	10/22/2018	06/15/2025
97670M-A@-5	WISCONSIN GAS				1.F YE	35,140,066	71.0430	28,417,022	40,000,000	35,769,480	0	113,123	0	0	3.710	4.475	MS	375,122	1,484,000	10/01/2018	09/30/2046
976826-BE-6	WISCONSIN POWER & LIGHT			1	2.A FE	2,719,020	106.3000	2,349,231	2,210,000	2,595,354	0	(22,193)	0	0	6.375	4.544	FA	53,224	140,888	10/01/2018	08/15/2037
976826-BF-3	WISCONSIN POWER & LIGHT			1	2.A FE	9,461,860	117.4990	8,122,726	6,913,000	8,903,245	0	(100,869)	0	0	7.600	4.727	AO	131,347	525,388	01/01/2019	10/01/2038
976826-BN-6	WISCONSIN POWER & LIGHT			2	2.A FE	15,412,384	71.6530	9,314,869	13,000,000	15,176,672	0	(61,012)	0	0	3.650	2.716	AO	118,625	474,500	12/23/2020	04/01/2050
976843-BJ-0	WISCONSIN PUBLIC SERVICE			1	1.F FE	1,516,399	88.7110	1,064,527	1,200,000	1,484,357	0	(10,590)	0	0	4.752	3.111	MN	9,504	57,024	11/17/2021	11/01/2044
983024-AG-5	WYETH			1	1.F FE	1,462,954	108.8350	1,088,351	1,000,000	1,346,002	0	(33,949)	0	0	6.500	2.264	FA	27,083	65,000	06/15/2021	02/01/2034
983024-AN-0	WYETH			1	1.F FE	1,740,892	104.3950	1,461,525	1,400,000	1,653,138	0	(15,681)	0	0	5.950	4.061	AO	20,825	83,300	10/22/2018	04/01/2037
98310W-AM-0	WYNDHAM DESTINATIONS			1	3.C FE	1,028,110	100.2540	1,002,537	1,000,000	1,001,930	0	(3,688)	0	0	6.600	6.201	AO	16,500	66,000	01/14/2016	10/01/2025
98310W-AS-7	WYNDHAM DESTINATIONS			1	3.C FE	1,990,250	101.0690	1,924,351	1,904,000	1,927,070	0	(16,244)	0	0	6.625	5.667	JJ	52,909	126,140	10/01/2020	07/31/2026
98877D-AC-9	ZF NORTH AMERICA CAPITAL			1	3.B FE	1,560,000	99.4920	1,492,384	1,500,000	1,504,587	0	(14,114)	0	0	4.750	3.775	AO	12,271	71,250	10/28/2020	04/29/2025
BBE0RM-QC-8	METTLER-TOLEDO				2.A	10,527,000	97.7640	10,124,393	10,356,000	10,356,000	0	0	0	(171,000)	3.800	3.800	JJ	0	0	12/10/2024	07/09/2035
C5793#-AF-0	MCCAIN FOODS			1	1.G FE	13,000,000	98.9240	12,860,160	13,000,000	13,000,000	0	0	0	0	4.060	4.060	MN	60,111	527,800	09/26/2018	11/20/2025
C5793#-AM-5	MCCAIN FOODS				1.G FE	15,000,000	99.9080	14,986,148	15,000,000	15,000,000	0	0	0	0	2.520	2.521	AO	71,400	378,000	10/17/2019	01/17/2025
G2530#-AA-2	CORE SENIOR LENDING				2.A PL	8,750,000	100.0000	8,750,000	8,750,000	8,750,000	0	0	0	0	7.337	5.901	MJSD	14,267	614,406	10/09/2024	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING				2.C PL	4,375,000	100.0000	4,375,000	4,375,000	4,375,000	0	0	0	0	8.837	7.185	MJSD	8,592	363,703	10/09/2024	12/23/2032
G2964#-AA-7	AP GRANGE HOLDINGS LLC				1.G PL	20,000,000	98.6890	19,737,833	20,000,000	20,000,000	0	0	0	0	6.500	6.500	MJSD	39,722	682,500	06/05/2024	03/20/2045
G8228*-AM-4	SMITH & NEPHEW				2.B	30,000,000	94.1610	28,248,160	30,000,000	30,000,000	0	0	0	0	2.830	2.830	JD	33,017	849,000	01/01/2020	06/17/2027
G8655*-AA-2	TPG PARTNER			2	1.D PL	7,719,047	88.2200	6,809,764	7,719,047	7,719,047	0	0	0	0	2.970	2.970	MS	57,951	229,256	08/28/2020	09/30/2030
J3891#-AA-0	ELI LILLY				1.E	34,967,963	97.1220	23,602,423	24,301,845	24,301,845	0	0	0	(2,784,443)	0.420	0.420	MN	13,042	104,087	11/07/2019	11/15/2029
R6237*-AA-1	NORSPAN LNG VII				2.C PL	15,352,956	90.5510	13,902,302	15,352,956	15,352,956	0	0	0	0	2.840	2.841	MS	110,217	436,024	12/10/2020	09/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008474-E*-5	AGNICO EAGLE MINES				2.A FE	6,000,000	97.3370	5,840,208	6,000,000	6,000,000	0	0	0	0	4.380	4.380	AO	62,780	262,800	01/17/2018	04/05/2028
008474-E@-3	AGNICO EAGLE MINES				2.A FE	12,000,000	95.4470	11,453,584	12,000,000	12,000,000	0	0	0	0	4.480	4.480	AO	128,427	537,600	01/17/2018	04/05/2030
008474-F*-4	AGNICO EAGLE MINES				2.A FE	20,000,000	87.7710	17,554,144	20,000,000	20,000,000	0	0	0	0	2.780	2.780	AO	129,733	556,000	03/05/2020	04/07/2030
008911-BK-4	AIR CANADA			1	3.A FE	697,500	97.1610	728,708	750,000	724,661	0	14,412	0	0	3.875	6.090	FA	10,979	29,063	01/19/2023	08/15/2026
009088-AA-3	AIR CAN 2015-2AA			1	1.E FE	2,881,127	95.8790	2,828,986	2,950,592	2,921,052	0	7,970	0	0	3.750	4.154	JD	4,918	110,647	01/01/2019	12/15/2027
009090-AA-9	AIR CAN 2015-1A			1	1.F FE	4,530,938	97.2990	4,585,047	4,712,305	4,650,285	0	23,220	0	0	3.600	4.295	MS	49,950	169,643	01/01/2019	03/15/2027
009090-AA-1	AIR CAN 2020-2A PTT			1	1.F FE	148,338	99.6690	147,847	148,338	148,338	0	0	0	0	5.250	5.247	AO	1,947	7,788	09/09/2020	04/01/2029
013716-AU-9	RIO TINTO ALCAN			1	1.F FE	2,898,166	105.4740	3,164,207	3,000,000	2,928,562	0	5,721	0	0	6.125	6.479	JD	8,167	183,750	10/22/2018	12/15/2033
013716-AW-5	RIO TINTO ALCAN			1	1.F FE	4,375,764	103.0140	3,106,906	3,016,000	4,019,414	0	(85,015)	0	0	5.750	2.165	JD	14,452	173,420	08/25/2020	06/01/2035
01626P-AP-1	ALIMENTATION COUCHE-TARD			1	2.A FE	17,180,982	74.2630	12,699,023	17,100,000	17,118,676	0	(16,752)	0	0	3.439	3.405	MN	78,409	551,960	10/03/2024	05/13/2041
046828-AA-7	ATHABASCA OIL SANDS				2.C FE	2,980,406	105.2300	2,537,095	2,411,000	2,584,349	0	(71,438)	0	0	8.200	4.786	AO	49,426	197,702	10/01/2018	04/01/2027
06368D-H7-2	Bank of Montreal				2.A FE	2,000,000	83.3580	1,667,163	2,000,000	2,000,000	0	0	0	0	3.088	3.088	JJ	29,336	61,760	01/05/2022	01/10/2037
06368L-5Q-5	BANK OF MONTREAL				2.C FE	1,000,000	102.5580	1,025,584	1,000,000	1,000,000	0	0	0	0	7.300	7.300	FMAN	7,097	26,158	07/09/2024	11/26/2084
064159-8N-9	BANK NOVA SCOTIA				2.C FE	2,000,000	93.0040	1,860,083	2,000,000	2,000,000	0	0	0	0	3.625	3.625	JAJO	12,889	72,500	09/29/2021	10/27/2081
06417X-AE-1	BANK OF NOVA SCOTIA			1	1.F FE	410,415	83.3630	416,816	500,000	423,940	0	8,736	0	0	2.450	5.028	FA	5,070	12,250	06/02/2023	02/02/2032
07317Q-AJ-4	BAYTEX ENERGY CORP			1	3.C FE	510,496	102.1720	521,076	510,000	510,307	0	(58)	0	0	8.500	8.481	AO	7,345	43,350	04/17/2023	04/30/2030
0778FP-AJ-8	BELL CANADA			1	2.B FE	9,914,400	68.8590	6,885,861	10,000,000	9,918,770	0	1,663	0	0	3.650	3.697	FA	137,889	365,000	02/08/2022	08/15/2052
097751-BT-7	BOMBARDIER			1	4.A FE	568,000	100.1520	568,861	568,000	568,000	0	0	0	0	7.875	7.875	AO	9,443	44,730	12/12/2023	04/15/2027
097751-CB-5	BOMBARDIER			1	4.A FE	551,375	103.1280	567,202	550,000	551,487	0	112	0	0	7.250	7.197	JJ	29,574	0	03/25/2024	07/01/2031
11271L-AB-8	BROOKFIELD FINANCE			1	1.G FE	250,425	86.3770	172,753	200,000	245,942	0	(1,394)	0	0	4.700	3.241	MS	2,637	9,400	08/31/2021	09/20/2047
124900-AB-7	CCL INDUSTRIES			1	2.B FE	22,809,712	97.1880	22,353,143	23,000,000	22,956,300	0	23,373	0	0	3.250	3.361	AO	186,875	747,500	10/22/2018	10/01/2026
124900-AD-3	CCL INDUSTRIES			1	2.B FE	17,150,361	89.7460	15,430,077	17,193,000	17,168,019	0	4,130	0	0	3.050	3.079	JD	43,699	524,387	05/27/2020	06/01/2030
136375-BN-1	CANADIAN NATIONAL RAILWAY			1	1.F FE	3,318,045	107.1010	2,959,204	2,763,000	3,169,468	0	(26,671)	0	0	6.200	4.534	JD	14,276	171,306	10/01/2018	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY			1	1.F FE	13,055,633	108.9550	11,514,364	10,568,000	12,463,152	0	(106,630)	0	0	6.375	4.521	MN	86,085	673,710	01/01/2019	11/15/2037
136375-BW-1	CANADIAN NATIONAL RAILWAY			1	1.F FE	1,009,594	75.0410	877,234	1,169,000	1,036,345	0	4,787	0	0	3.500	4.425	MN	5,228	40,915	10/01/2018	11/15/2042
136375-CK-6	CANADIAN NATIONAL RAILWAY			1	1.F FE	11,790,962	70.2600	7,863,472	11,192,000	11,713,599	0	(20,755)	0	0	3.200	2.878	FA	148,232	358,144	06/29/2020	08/02/2046
136385-AP-6	CANADIAN NATURAL			1	2.A FE	3,271,246	106.0250	2,929,469	2,763,000	3,167,368	0	(18,987)	0	0	6.750	5.265	FA	77,709	186,503	10/01/2018	02/01/2039
13645R-BG-8	CANADIAN PACIFIC RAILROAD			1	2.A FE	1,326,980	72.6880	1,090,323	1,500,000	1,337,593	0	6,400	0	0	3.000	3.858	JD	3,625	45,000	05/01/2023	12/02/2041
13648T-AC-1	CANADIAN PACIFIC RAILWAY			1	2.B FE	8,878,118	91.3510	9,135,097	10,000,000	9,134,573	0	153,726	0	0	2.875	4.892	MN	36,736	287,500	04/18/2023	11/15/2029
15135U-AP-4	CENOVUS ENERGY			1	2.B FE	4,733,560	93.8660	3,754,629	4,000,000	4,600,415	0	(39,334)	0	0	5.250	3.686	JD	9,333	210,000	06/14/2021	06/15/2037
19046F-AX-0	COASTAL GASLINK PIPELINE LP				1.G FE	21,915,407	103.6740	21,627,332	20,860,858	20,860,858	0	0	0	(1,054,548)	5.857	5.857	JD	3,394	669,306	06/04/2024	06/30/2049
20825U-AC-8	CONOCO FUNDING			1	1.F FE	5,826,500	111.7940	5,589,679	5,000,000	5,335,099	0	(38,982)	0	0	7.250	6.030	AO	76,528	362,500	02/21/2003	10/15/2031
286181-AD-4	ELEMENT FLEET MANAGEMENT			1	2.A FE	22,644,603	99.4980	22,534,270	22,648,000	22,647,028	0	316	0	0	3.850	3.853	JD	38,753	871,948	05/28/2020	06/15/2025
29250N-AN-5	ENBRIDGE				2.C FE	2,207,500	98.7870	1,975,740	2,000,000	2,205,518	0	(709)	0	0	6.000	5.407	JJ	55,333	120,000	11/03/2021	01/15/2077
29250N-BC-8	ENBRIDGE				2.C FE	933,900	96.6970	797,750	825,000	932,867	0	(351)	0	0	5.750	5.046	JJ	21,874	47,438	09/29/2021	07/15/2080
335934-AU-9	FIRST QUANTUM MINERALS L			1	4.B FE	468,000	102.9390	481,757	468,000	468,000	0	0	0	0	8.625	8.625	JD	3,364	40,365	05/17/2023	06/01/2031
36168Q-AK-0	GFL ENVIRONMENTAL			1	3.B FE	872,788	99.0140	851,517	860,000	858,408	0	(1,411)	0	0	3.750	3.259	FA	13,438	32,250	06/17/2022	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL			1	3.B FE	1,750,000	94.2470	1,649,317	1,750,000	1,750,000	0	0	0	0	3.500	3.500	MS	20,417	61,250	12/14/2020	09/01/2028
448055-AD-5	HUSKY ENERGY			1	2.B FE	1,197,424	105.0190	1,050,191	1,000,000	1,153,046	0	(8,366)	0	0	6.800	5.143	MS	20,022	68,000	01/01/2019	09/15/2037
45827M-AA-5	INTELLIGENT PACKAGING			1	4.C FE	168,151	98.4280	195,871	199,000	176,681	0	4,793	0	0	6.000	9.667	MS	3,516	11,940	02/21/2023	09/15/2028
53278L-B@-5	LINAMAR				2.C	14,036,400	87.1670	10,832,468	12,427,200	12,427,200	0	0	0	(819,600)	1.370	1.370	JJ	71,412	177,889	10/29/2020	01/31/2031
63307A-3B-9	NATIONAL BANK OF CANADA				1.F FE	7,484,700	97.2600	7,294,503	7,500,000	7,484,848	0	148	0	0	4.500	4.546	AO	75,938	0	10/03/2024	10/10/2029
67077M-AN-8	NUTRIEN			1	2.B FE	1,937,056	88.6890	1,773,774	2,000,000	1,956,569	0	3,301	0	0	4.125	4.391	MS	24,292	82,500	04/10/2018	03/15/2035
67077M-AT-5	NUTRIEN			1	2.B FE	12,393,800	96.9850	11,638,197	12,000,000	12,179,171	0	(40,760)	0	0	4.200	3.794	AO	126,000	504,000	04/04/2019	04/01/2029
67077M-AX-6	NUTRIEN			1	2.B FE	12,046,591	74.6680	7,466,818	10,000,000	11,892,909	0	(51,517)	0	0	3.950	2.879	MN	52,667	395,000	12/06/2021	05/13/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AT-6	1011778 BC			1	3.B FE	2,500,000	98.5020	2,462,554	2,500,000	2,500,000	0	0	0	0	5.625	5.625	MS	42,188	0	09/03/2024	09/15/2029
683715-AC-0	OPEN TEXT HOLDINGS			1	3.B FE	2,289,063	93.7870	2,110,212	2,250,000	2,251,160	0	(9,851)	0	0	3.875	3.426	FA	32,938	87,188	12/16/2020	02/15/2028
683715-AD-8	OPEN TEXT HOLDINGS			1	3.B FE	6,500,000	90.4560	5,879,631	6,500,000	6,500,000	0	0	0	0	3.875	3.875	JD	20,990	251,875	11/09/2021	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS			1	3.C FE	9,187,009	90.6880	8,428,501	9,294,000	9,223,468	0	9,940	0	0	4.125	4.268	FA	144,831	383,378	03/08/2022	02/15/2030
683720-AC-0	OPEN TEXT HOLDINGS		A	2	3.C FE	442,500	88.6700	443,352	500,000	445,047	0	2,547	0	0	4.125	6.095	JD	1,719	10,313	08/06/2024	12/01/2031
716442-AH-1	SUNCOR ENERGY			1	2.A FE	993,880	94.6250	946,254	1,000,000	997,194	0	251	0	0	5.350	5.391	JJ	24,669	53,500	06/17/2003	07/15/2033
71644E-AE-2	SUNCOR ENERGY			1	2.A FE	10,491,210	104.1660	9,374,952	9,000,000	9,300,408	0	(194,799)	0	0	7.875	5.449	JD	31,500	708,750	01/01/2019	06/15/2026
71644E-AG-7	SUNCOR ENERGY			1	2.A FE	4,629,648	100.4510	4,068,248	4,050,000	4,465,936	0	(30,541)	0	0	5.950	4.688	MN	30,791	240,975	01/01/2019	05/15/2035
72605X-AK-1	BARRICK GOLD				2.A FE	12,740,995	102.4390	12,395,149	12,100,000	12,245,353	0	(94,096)	0	0	7.370	6.476	JJ	411,205	891,770	10/22/2018	06/03/2026
775109-BE-0	ROGERS COMMUNICATIONS			1	2.C FE	14,340,921	98.8480	14,282,556	14,449,000	14,436,706	0	12,215	0	0	3.625	3.715	JD	23,279	523,776	12/01/2015	12/15/2025
780082-AT-0	ROYAL BANK OF CANADA			2	2.B FE	1,000,000	95.6100	956,105	1,000,000	1,000,000	0	0	0	0	6.350	6.350	FMAN	10,583	0	10/17/2024	11/24/2084
78016F-ZX-5	ROYAL BANK OF CANADA			1	1.E FE	21,470,760	98.2870	21,131,731	21,500,000	21,475,114	0	2,351	0	0	5.000	5.017	FA	447,917	1,075,000	01/09/2023	02/01/2033
78016H-ZZ-6	ROYAL BANK OF CANADA			1	1.E FE	1,500,000	99.2340	1,488,513	1,500,000	1,500,000	0	0	0	0	4.969	4.969	FA	30,849	1,863	07/15/2024	08/02/2030
78017F-ZT-3	ROYAL BANK OF CANADA			1	1.E FE	4,000,000	97.9410	3,917,630	4,000,000	4,000,000	0	0	0	0	4.650	4.650	AO	37,717	0	10/08/2024	10/18/2030
867229-AC-0	SUNCOR ENERGY			1	2.A FE	10,072,900	108.6690	10,866,879	10,000,000	10,031,566	0	(3,421)	0	0	7.150	7.091	FA	297,917	715,000	01/24/2002	02/01/2032
878742-BG-9	TECK RESOURCES			1	2.C FE	29,108,106	94.8080	25,124,109	26,500,000	28,154,405	0	(287,823)	0	0	3.900	2.628	JJ	476,558	1,033,500	07/30/2021	07/15/2030
87952V-AP-1	TELESAT CANADA			1	6. FE	355,048	55.6810	420,949	756,000	420,949	(74,876)	71,625	0	0	4.875	18.076	JD	3,071	36,855	11/22/2019	06/01/2027
87952V-AR-7	TELESAT CANADA			1	6. FE	129,484	55.9480	151,620	271,000	151,620	(35,330)	29,627	0	0	5.625	22.424	JD	1,270	15,244	04/13/2021	12/06/2026
87971M-BF-9	TELUS			1	2.B FE	22,174,418	96.9700	21,524,455	22,197,000	22,189,265	0	2,354	0	0	3.700	3.712	MS	241,824	821,289	10/22/2018	09/15/2027
89114T-ZQ-8	TORONTO-DOMINION BANK			1	1.F FE	2,197,218	83.6210	1,881,462	2,250,000	2,206,034	0	5,167	0	0	2.450	2.741	JJ	25,878	55,125	06/21/2023	01/12/2032
893526-8Z-9	TRANSCANADA PIPELINES			1	2.B FE	5,144,495	115.7760	4,631,046	4,000,000	4,911,156	0	(42,839)	0	0	7.625	5.303	JJ	140,639	305,000	01/01/2019	01/15/2039
893526-DJ-9	TRANSCANADA PIPELINES			1	2.B FE	2,066,466	101.6070	1,871,607	1,842,000	2,024,738	0	(7,611)	0	0	6.100	5.159	JD	9,364	112,362	10/01/2018	06/01/2040
89356B-AA-6	TRANSCANADA TRUST			2	2.C FE	345,950	99.3350	337,740	340,000	340,497	0	(1,364)	0	0	5.625	(0.362)	MN	2,178	19,125	08/04/2020	05/20/2075
89356B-AB-4	TRANSCANADA TRUST			2	2.C FE	301,420	98.9180	276,970	280,000	286,346	0	(3,704)	0	0	5.875	4.408	FA	6,214	16,450	08/18/2020	08/15/2076
98417E-AC-4	GLENCORE FINANCE CANADA			1	2.A FE	4,373,936	108.0680	4,322,738	4,000,000	4,294,701	0	(14,781)	0	0	6.900	6.066	MN	35,267	276,000	01/01/2019	11/15/2037
C5793#-AK-9	MCCAIN FOODS				1.G FE	8,036,001	101.7830	7,077,574	6,953,619	6,953,619	0	0	0	(597,540)	3.680	3.680	AO	48,335	267,763	01/23/2018	10/23/2030
C5793#-AN-3	MCCAIN FOODS				1.G FE	15,224,176	99.6570	13,859,603	13,907,239	13,907,239	0	0	0	(1,195,079)	3.080	3.081	AO	80,909	448,212	10/17/2019	01/17/2028
C5847*-AB-9	MOSAIC FOREST				2.A PL	10,120,455	100.5020	10,050,232	10,000,000	10,029,860	0	(46,627)	0	0	6.160	5.655	MS	205,333	509,912	01/03/2023	08/30/2025
C5847*-AF-0	MOSAIC FOREST				2.A PL	7,832,091	81.7020	8,170,246	10,000,000	8,142,043	0	160,181	0	0	2.890	5.599	AO	66,631	289,000	01/03/2023	10/08/2033
C89738-AB-7	GAZ METRO INC SERIES B				1.F	9,912,235	87.6500	8,466,953	9,660,000	9,870,323	0	(7,579)	0	0	5.060	4.872	MN	62,457	488,796	10/01/2018	05/15/2042
00084D-AW-0	ABN AMRO BANK NV		C	2	2.A FE	18,000,000	90.0810	16,214,628	18,000,000	18,000,000	0	0	0	0	2.470	2.470	JD	22,230	444,600	12/06/2021	12/13/2029
001173-66-5	ENERGEAN ISRAEL FINANCE		C	1	3.C FE	2,460,145	97.7200	2,443,000	2,500,000	2,485,622	0	10,388	0	0	4.875	5.342	MS	30,807	121,875	04/19/2022	03/30/2026
00131L-AH-8	AIA GROUP		C	2	1.E FE	9,949,300	95.1460	9,514,551	10,000,000	9,975,671	0	5,084	0	0	3.600	3.661	AO	82,000	360,000	04/02/2019	04/09/2029
00131L-AK-1	AIA GROUP		C	1	1.F FE	15,338,602	73.1470	11,081,831	15,150,000	15,311,876	0	(8,315)	0	0	3.200	3.111	MS	141,400	484,800	11/30/2021	09/16/2040
00216L-AF-0	ASB BANK		C		1.D FE	10,000,000	101.6560	10,165,569	10,000,000	10,000,000	0	0	0	0	5.398	5.398	MN	47,982	539,800	11/21/2022	11/29/2027
00652M-AE-2	ADANI PORTS		C	1	2.C FE	969,291	85.9280	773,351	900,000	939,274	0	(7,954)	0	0	4.375	3.324	JJ	19,469	39,375	01/13/2021	07/03/2029
00652M-AH-5	ADANI PORTS		C	1	2.C FE	24,000,000	76.1260	18,270,319	24,000,000	24,000,000	0	0	0	0	3.100	3.100	FA	307,933	744,000	01/26/2021	02/02/2031
00654U-AA-0	ADANI INTERNATIONAL		C	1	2.C FE	1,556,499	83.2580	1,312,986	1,577,000	1,563,689	0	1,920	0	0	3.000	3.151	MS	13,799	47,310	01/13/2021	02/16/2031
00774M-AG-0	AERCAP IRELAND CAPITAL		C	1	2.A FE	15,444,602	99.7630	18,198,739	18,242,000	17,784,441	0	567,471	0	0	4.450	7.280	AO	202,942	811,769	06/17/2019	10/01/2025
00774M-AV-7	AERCAP IRELAND CAPITAL		C	1	2.A FE	4,864,496	95.7290	5,222,032	5,455,000	5,087,708	0	183,610	0	0	2.450	6.410	AO	23,017	133,648	10/05/2023	10/29/2026
00774M-AW-5	AERCAP IRELAND CAPITAL		C	1	2.A FE	4,990,900	92.5960	4,629,800	5,000,000	4,994,660	0	1,266	0	0	3.000	3.029	AO	25,833	150,000	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL		C	1	2.A FE	6,540,641	87.1320	5,809,957	6,668,000	6,573,341	0	11,562	0	0	3.300	3.528	JJ	92,296	220,044	01/20/2022	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL		C	1	2.A FE	1,392,535	85.2650	1,278,971	1,500,000	1,403,591	0	8,045	0	0	3.400	4.233	AO	8,783	51,000	08/31/2023	10/29/2033
00774M-BL-8	AERCAP IRELAND CAPITAL		C	1	2.A FE	9,941,400	97.7990	9,779,895	10,000,000	9,943,986	0	2,586	0	0	4.625	4.758	MS	142,604	0	09/03/2024	09/10/2029
00913R-AD-8	AIR LIQUIDE FIN		C	1	1.F FE	271,073	96.5050	260,564	270,000	270,356	0	(256)	0	0	2.500	2.400	MS	1,763	6,750	02/24/2022	09/27/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00913R-AE-6	AIR LIQUIDE FIN		C	1	1.F FE	12,886,586	74.2910	10,995,136	14,800,000	13,139,997	0	45,420	0	0	3.500	4.299	MS	135,256	518,000	01/01/2019	09/27/2046
009279-AA-8	AIRBUS SE		C	1	1.F FE	533,556	96.5310	482,655	500,000	513,496	0	(6,500)	0	0	3.150	1.784	AO	3,544	15,750	11/09/2021	04/10/2027
009279-AC-4	AIRBUS SE		C	1	1.F FE	11,728,493	79.1440	7,914,411	10,000,000	11,578,404	0	(51,006)	0	0	3.950	2.961	AO	88,875	395,000	12/20/2021	04/10/2047
00928Q-AS-0	AIRCASTLE		C	1	2.C FE	14,927,250	98.9350	14,840,176	15,000,000	14,982,770	0	11,050	0	0	4.250	4.331	JD	28,333	637,500	06/10/2019	06/15/2026
00929J-AA-4	AIRCASTLE / IRELAND DAC		C	1	2.C FE	1,992,800	100.6730	2,013,462	2,000,000	1,993,064	0	264	0	0	5.750	5.808	AO	52,069	0	07/15/2024	10/01/2031
00973R-AF-0	AKER BP ASA		C	1	2.B FE	29,441,590	92.8920	27,403,085	29,500,000	29,467,476	0	5,692	0	0	3.750	3.774	JJ	510,104	1,106,250	01/08/2020	01/15/2030
01538T-AA-3	ALFA DESARROLLO SPA		C	1	2.C FE	19,067,599	73.9770	14,105,582	19,067,599	19,067,599	0	0	0	0	4.550	4.550	MS	226,534	867,576	09/10/2021	09/27/2051
020564-AE-0	ALPEK SA DE CV		C	1	2.C FE	6,786,081	84.5000	5,857,505	6,932,000	6,829,677	0	14,630	0	0	3.250	3.518	FA	78,852	225,290	11/30/2021	02/25/2031
02154C-AF-0	ALTICE FINANCING SA		C	1	5.A FE	945,000	78.5220	742,033	945,000	945,000	0	0	0	0	5.000	5.000	JJ	21,788	47,250	01/08/2020	01/15/2028
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	378,934	102.7270	277,363	270,000	364,584	0	(4,747)	0	0	6.125	3.203	MS	4,180	16,538	11/16/2021	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1	1.G FE	1,358,068	82.0380	897,492	1,094,000	1,337,784	0	(6,671)	0	0	4.375	3.067	AO	9,174	47,863	11/12/2021	04/22/2049
03217C-AB-2	AMS AG		C	2	4.B FE	495,435	97.2320	486,160	500,000	495,742	0	381	0	0	12.250	12.500	MS	15,483	51,042	11/16/2023	03/30/2029
034863-AP-5	ANGLO AMERICAN CAPITAL		C	1	2.B FE	3,270,481	99.8840	3,292,193	3,296,000	3,293,875	0	4,339	0	0	4.875	5.021	MN	20,978	160,680	11/20/2018	05/14/2025
034863-AR-1	ANGLO AMERICAN CAPITAL		C	1	2.B FE	13,464,710	99.1780	12,853,467	12,960,000	13,114,383	0	(63,798)	0	0	4.750	4.193	AO	138,510	615,600	06/27/2019	04/10/2027
034863-AU-4	ANGLO AMERICAN CAPITAL		C	1	2.B FE	12,039,600	98.0310	11,763,708	12,000,000	12,015,317	0	(5,072)	0	0	4.500	4.450	MS	159,000	540,000	05/03/2019	03/15/2028
034863-AX-8	ANGLO AMERICAN CAPITAL		C	2	2.B FE	8,605,012	86.7310	8,065,996	9,300,000	8,645,892	0	31,950	0	0	2.625	3.997	MS	75,272	86,625	09/11/2024	09/10/2030
034863-BA-7	ANGLO AMERICAN CAPITAL		C	1	2.B FE	6,236,040	86.8920	6,082,437	7,000,000	6,261,188	0	25,148	0	0	2.875	4.863	MS	58,139	0	10/03/2024	03/17/2031
03512T-AB-7	ANGLOGOLD ASHANTI		C	1	3.A FE	19,429,605	100.4690	15,754,505	15,681,000	18,942,875	0	(144,775)	0	0	6.500	4.590	AO	215,178	1,019,265	10/07/2021	04/15/2040
03718N-AC-0	ANTOFAGASTA PLC		C	1	2.B FE	346,955	101.5420	354,381	349,000	347,017	0	63	0	0	6.250	6.330	MN	3,575	10,906	04/29/2024	05/02/2034
03939A-AA-5	ARCH CAPITAL		C	2	2.A FE	38,477,095	71.5340	25,036,732	35,000,000	38,130,813	0	(81,968)	0	0	3.635	3.117	JD	3,534	1,272,250	07/21/2020	06/30/2050
04365X-AA-6	ASCOT GROUP		C	1	2.C FE	9,000,000	84.3920	7,595,294	9,000,000	9,000,000	0	0	0	0	4.250	4.250	JD	17,000	382,500	12/11/2020	12/15/2030
046353-AT-5	ASTRAZENECA		C	1	1.F FE	1,466,041	97.3260	1,265,236	1,300,000	1,393,947	0	(23,590)	0	0	4.000	2.013	JJ	23,689	52,000	11/17/2021	01/17/2029
05256L-AB-9	AUSTRALIA PACIFIC LNG		C		2.B FE	19,133,333	96.0240	18,372,651	19,133,333	19,133,333	0	0	0	0	4.820	4.819	MS	233,118	922,227	08/24/2018	09/30/2030
05401A-AP-6	AVOLON HOLDINGS FND		C	1	2.C FE	4,224,640	92.6670	4,633,344	5,000,000	4,468,137	0	147,985	0	0	2.750	6.553	FA	49,653	137,500	04/25/2023	02/21/2028
05401A-AS-0	AVOLON HOLDINGS FND		C	1	2.C FE	9,416,340	102.7840	9,250,591	9,000,000	9,382,038	0	(34,302)	0	0	6.375	4.947	MN	90,844	286,875	09/05/2024	05/04/2028
05401A-AW-1	AVOLON HOLDINGS FND		C	1	2.C FE	11,399,644	99.0920	11,342,044	11,446,000	11,400,027	0	383	0	0	4.950	5.091	JJ	29,903	0	12/03/2024	01/15/2028
054536-AA-5	AXA SA		C		1.G FE	14,078,828	117.4930	12,982,969	11,050,000	12,778,639	0	(239,554)	0	0	8.600	5.484	JD	42,236	950,300	01/01/2019	12/15/2030
05523R-AC-1	BAE SYSTEMS		C	1	2.A FE	7,254,674	100.6280	6,461,313	6,421,000	7,110,210	0	(26,132)	0	0	5.800	4.856	AO	82,760	372,418	01/01/2019	10/11/2041
05523R-AE-7	BAE SYSTEMS		C	2	2.A FE	2,298,868	64.6690	1,508,723	2,333,000	2,301,994	0	781	0	0	3.000	3.075	MS	20,608	69,990	09/08/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS		C	2	2.A FE	7,845,240	82.8050	6,541,586	7,900,000	7,866,363	0	5,108	0	0	1.900	1.974	FA	56,704	150,100	09/16/2020	02/15/2031
05523U-AP-5	BAE SYSTEMS HOLDINGS		C	1	2.A FE	6,758,300	99.0740	6,775,681	6,839,000	6,829,739	0	9,218	0	0	3.850	3.994	JD	11,702	263,302	12/03/2015	12/15/2025
055262-A#-6	BASF		C	1	1.G FE	16,091,200	99.1440	15,863,069	16,000,000	16,014,057	0	(14,456)	0	0	3.890	3.794	JD	34,578	622,400	03/07/2019	12/11/2025
055262-B*-9	BASF		C	1	1.G FE	11,493,460	95.6140	10,517,493	11,000,000	11,220,692	0	(51,308)	0	0	4.090	3.540	JD	24,994	449,900	03/07/2019	12/11/2028
055262-B@-7	BASF		C	1	1.G FE	20,000,000	88.8170	17,763,346	20,000,000	20,000,000	0	0	0	0	4.430	4.430	JD	49,222	886,000	09/26/2018	12/11/2034
055262-C@-6	BASF		C		1.G FE	5,000,000	98.1520	4,907,594	5,000,000	5,000,000	0	0	0	0	5.710	5.710	JJ	136,406	142,750	12/06/2023	01/09/2034
05533U-AG-3	BBVA BANCOMER		C	2	3.B FE	6,482,058	94.2630	5,985,669	6,350,000	6,422,881	0	(15,697)	0	0	5.875	5.554	MS	111,919	373,063	06/24/2021	09/13/2034
055451-AR-9	BHP BILLITON FINANCE USA		C		1.F FE	7,155,975	84.1420	6,310,617	7,500,000	7,215,510	0	10,864	0	0	4.125	4.443	FA	109,141	309,375	11/20/2018	02/24/2042
055451-AV-0	BHP BILLITON FINANCE USA		C	1	1.F FE	7,276,500	93.4450	4,672,270	5,000,000	6,931,991	0	(80,568)	0	0	5.000	2.423	MS	63,194	250,000	07/15/2020	09/30/2043
05565Q-DH-8	BP CAPITAL MARKETS		C	1	1.E FE	11,925,995	96.2040	11,581,969	12,039,000	11,989,076	0	10,984	0	0	3.723	3.833	MN	41,086	448,212	01/01/2019	11/28/2028
05581K-AG-6	BNP PARIBAS SA		C		1.E FE	4,179,480	102.4720	4,098,875	4,000,000	4,166,509	0	(12,447)	0	0	5.890	5.344	JD	17,016	235,760	12/14/2023	12/05/2034
05581K-AH-4	BNP PARIBAS SA		C	2	1.E FE	1,500,000	99.6690	1,495,035	1,500,000	1,500,000	0	0	0	0	5.176	5.176	JJ	37,095	38,820	01/02/2024	01/09/2030
05583J-AC-6	BPCE		C		2.A FE	31,665,368	95.5430	28,662,791	30,000,000	30,762,862	0	(258,969)	0	0	3.500	2.555	AO	198,333	1,050,000	12/13/2021	10/23/2027
05583J-AE-2	BPCE		C		2.A FE	3,681,337	97.4770	3,609,561	3,703,000	3,693,562	0	2,229	0	0	4.625	4.699	MS	51,855	171,264	09/05/2018	09/12/2028
05583J-AM-4	BPCE		C	2	2.A FE	3,316,000	98.5870	3,269,137	3,316,000	3,316,000	0	0	0	0	5.748	5.748	JJ	85,772	190,604	07/11/2022	07/19/2033
05583J-AN-2	BPCE		C	2	2.A FE	16,240,000	100.7740	16,365,633	16,240,000	16,240,000	0	0	0	0	5.975	5.975	JJ	439,348	970,340	01/10/2023	01/18/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05964H-AX-3	BANCO SANTANDER SA		C	2	1.F FE	2,000,000	102.8740	2,057,483	2,000,000	2,000,000	0	0	0	0	6.527	6.527	MN	19,581	130,540	10/30/2023	11/07/2027
05964H-BG-9	BANCO SANTANDER SA		C		1.F FE	2,000,000	99.7960	1,995,930	2,000,000	2,000,000	0	0	0	0	5.439	5.439	JJ	50,160	0	07/08/2024	07/15/2031
05971U-2D-8	BANCO DE CREDITO DEL PER		C	1	3.A FE	5,195,580	94.9290	4,936,294	5,200,000	5,196,820	0	393	0	0	3.250	3.260	MS	42,719	169,000	03/23/2021	09/30/2031
06326B-AA-7	BANK LEUMI LE ISRAEL BM		C	1	2.C FE	3,033,375	96.4330	2,892,997	3,000,000	3,007,129	0	(6,454)	0	0	3.275	3.048	JJ	41,483	98,250	09/22/2020	01/29/2031
06407E-AF-2	BANK OF NEW ZEALAND		C		1.E FE	8,263,000	85.6440	7,076,778	8,263,000	8,263,000	0	0	0	0	2.870	2.870	JJ	101,447	237,148	01/20/2022	01/27/2032
06738E-CT-0	BARCLAYS		C	1	2.A FE	4,768,000	99.3940	4,739,123	4,768,000	4,768,000	0	0	0	0	4.837	4.837	MS	71,110	0	09/03/2024	09/10/2028
06738E-CU-7	BARCLAYS		C	1	2.A FE	2,000,000	98.0380	1,960,764	2,000,000	2,000,000	0	0	0	0	4.942	4.942	MS	30,476	0	09/03/2024	09/10/2030
08860H-AC-8	BHARTI AIRTEL LTD		C	1	2.C FE	10,105,151	88.4130	9,062,343	10,250,000	10,152,875	0	13,270	0	0	3.250	3.415	JD	25,910	333,125	03/15/2021	06/03/2031
09659W-2P-8	BNP PARIBAS		C	2	1.G FE	4,416,300	84.9870	4,249,345	5,000,000	4,436,785	0	20,485	0	0	2.871	4.712	AO	28,710	71,775	09/05/2024	04/19/2032
09659W-2R-4	BNP PARIBAS		C	2	1.G FE	8,359,300	89.5390	8,953,897	10,000,000	8,865,073	0	209,663	0	0	2.159	4.887	MS	63,571	215,900	06/29/2022	09/15/2029
09659W-2V-5	BNP PARIBAS		C	2	1.E FE	10,000,000	99.9420	9,994,185	10,000,000	10,000,000	0	0	0	0	5.125	5.125	JJ	239,167	512,500	01/09/2023	01/13/2029
09951*-AJ-9	BORAL FINANCE PT		C		2.B	5,000,000	98.4330	4,921,631	5,000,000	5,000,000	0	0	0	0	4.050	4.050	AO	42,188	202,500	03/28/2018	04/16/2026
111021-AE-1	BRITISH TELECOMMUNICATIONS		C	1	2.B FE	3,918,775	121.1490	4,421,935	3,650,000	3,768,174	0	(14,537)	0	0	9.625	8.911	JD	15,614	351,313	09/30/2002	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS		C	1	2.B FE	23,901,600	100.1910	24,045,886	24,000,000	23,954,303	0	10,025	0	0	5.125	5.178	JD	92,250	1,230,000	11/29/2018	12/04/2028
11778B-AB-8	SKY GROUP FINANCE PLC		C	1	1.G FE	9,877,733	106.3010	10,630,126	10,000,000	9,906,624	0	5,697	0	0	6.500	6.621	AO	137,222	650,000	10/22/2018	10/15/2035
12594K-AB-8	CNH INDUSTRIAL		C	1	2.B FE	7,757,558	97.6760	8,058,241	8,250,000	8,076,484	0	55,134	0	0	3.850	4.639	MN	40,585	317,625	06/12/2018	11/15/2027
143658-BQ-4	CARNIVAL		C	1	2.C FE	3,277,768	94.7790	3,315,355	3,498,000	3,332,113	0	38,099	0	0	4.000	5.452	FA	58,300	116,680	02/06/2024	08/01/2028
153766-AA-8	CENT JAPAN RAIL		C	1	1.F FE	7,232,925	83.3030	5,947,863	7,140,000	7,219,348	0	(2,443)	0	0	4.250	4.168	MN	31,188	303,450	01/01/2019	11/24/2045
184494-A*-3	CLEANAWAY WASTE MNGT		C		2.B	15,000,000	93.2790	13,991,895	15,000,000	15,000,000	0	0	0	0	2.820	2.820	FA	164,500	423,000	11/14/2019	02/11/2028
191241-AH-1	COCA-COLA FEMSA SAB CV		C	1	1.G FE	24,248,140	89.5480	21,939,255	24,500,000	24,363,406	0	24,706	0	0	2.750	2.869	JJ	297,573	673,750	01/08/2020	01/22/2030
200447-AH-3	COMISION FEDERAL DE ELEC		C	1	2.B FE	21,662,444	83.1320	17,889,968	21,520,000	21,609,173	0	(14,174)	0	0	3.348	3.267	FA	284,193	720,490	03/03/2021	02/09/2031
202712-BJ-3	COMMONWEALTH BANK		C		1.G FE	1,220,734	80.6900	792,380	982,000	1,194,829	0	(6,335)	0	0	4.316	3.005	JJ	20,132	42,383	09/10/2020	01/10/2048
202795-JM-3	NATIONAL AUSTRALIA BANK		C	2	1.F FE	12,389,500	78.1620	7,816,206	10,000,000	12,105,262	0	(66,212)	0	0	4.000	2.746	MS	133,333	400,000	06/29/2020	03/01/2048
2027A0-JN-0	COMMONWEALTH BANK		C		1.D FE	29,703,181	78.9120	18,938,784	24,000,000	29,015,290	0	(160,743)	0	0	3.900	2.661	JJ	439,400	936,000	12/23/2020	07/12/2047
2027A0-KF-5	COMMONWEALTH BANK		C		1.D FE	11,627,564	83.0260	9,963,124	12,000,000	11,738,539	0	35,751	0	0	1.875	2.226	MS	66,250	225,000	10/26/2021	09/15/2031
20752T-AB-0	CONNECT FINCO SARL		C	1	4.A FE	1,732,000	91.0800	1,577,513	1,732,000	1,732,000	0	0	0	0	9.000	9.000	MS	41,568	0	09/18/2024	09/15/2029
210314-AB-6	CONSORCIO TRANSMANTARO		C	1	2.C FE	21,319,034	92.8250	17,915,225	19,300,000	20,859,766	0	(138,918)	0	0	4.700	3.664	AO	188,979	907,100	11/30/2021	04/16/2034
21684A-AB-2	COOPERATIEVE RABOBANK UA		C		2.A FE	7,418,597	99.4970	4,974,844	5,000,000	7,099,837	0	(82,674)	0	0	5.750	2.860	JD	23,958	287,500	12/23/2020	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA		C		2.A FE	7,108,812	94.4070	4,720,336	5,000,000	6,856,396	0	(65,473)	0	0	5.250	2.853	FA	107,188	262,500	12/23/2020	08/04/2045
21987B-AR-9	CODELCO		C		2.A FE	330,750	77.1570	231,472	300,000	326,970	0	(1,091)	0	0	4.250	3.557	JJ	5,808	12,750	05/11/2021	07/17/2042
21987B-AU-2	CODELCO		C		2.A FE	13,070,395	82.3180	9,031,946	10,972,000	12,807,835	0	(61,942)	0	0	4.875	3.679	MN	84,690	534,885	06/24/2020	11/04/2044
21987B-AX-6	CODELCO		C	1	2.A FE	685,399	77.6890	466,134	600,000	677,744	0	(2,262)	0	0	4.500	3.641	FA	11,250	27,000	06/15/2021	08/01/2047
21987B-AY-4	CODELCO		C	1	2.A FE	229,385	75.6100	151,220	200,000	227,248	0	(708)	0	0	4.375	3.530	FA	3,549	8,750	11/12/2021	02/05/2049
21987B-BA-5	CODELCO		C	1	2.A FE	36,450,674	67.0550	24,045,342	35,859,000	36,394,055	0	(13,365)	0	0	3.700	3.608	JJ	556,512	1,326,783	06/23/2020	01/30/2050
225313-AQ-8	CREDIT AGRICOLE SA		C		2.A FE	1,750,000	100.4770	1,758,350	1,750,000	1,750,000	0	0	0	0	6.250	6.250	JJ	51,953	54,688	01/03/2024	01/10/2035
22535W-AK-3	CREDIT AGRICOLE		C	2	1.G FE	3,000,000	99.9760	2,999,286	3,000,000	3,000,000	0	0	0	0	5.335	5.335	JJ	76,024	80,025	01/03/2024	01/10/2030
225401-AP-3	CREDIT SUISSE		C	2	1.G FE	32,178,308	94.4890	26,173,544	27,700,000	30,308,457	0	(462,928)	0	0	4.194	2.280	AO	290,435	1,161,738	12/24/2020	04/01/2031
225401-AT-5	CREDIT SUISSE		C	1	1.G FE	13,814,800	96.0930	14,413,891	15,000,000	14,099,690	0	284,890	0	0	1.305	4.345	FA	81,019	97,875	04/17/2024	02/02/2027
225401-BE-7	CREDIT SUISSE		C	2	1.G FE	1,500,000	103.5880	1,553,823	1,500,000	1,500,000	0	0	0	0	6.246	6.246	MS	25,765	93,690	09/18/2023	09/22/2029
232806-A#-6	CYPRESS SEMICONDUCTOR		C		2.A FE	10,500,000	86.5480	9,087,524	10,500,000	10,500,000	0	0	0	0	3.100	3.100	JD	13,563	325,500	06/16/2021	06/16/2031
232806-A@-8	CYPRESS SEMICONDUCTOR		C		2.A FE	15,000,000	89.7120	13,456,779	15,000,000	15,000,000	0	0	0	0	2.830	2.830	JD	17,688	424,500	06/16/2021	06/16/2029
232806-B*-9	CYPRESS SEMICONDUCTOR		C		2.A FE	6,000,000	84.6920	5,081,515	6,000,000	6,000,000	0	0	0	0	3.270	3.270	JD	8,175	196,200	03/26/2021	06/16/2033
23330J-AA-9	DP WORLD		C		2.B FE	1,275,540	108.8980	1,088,979	1,000,000	1,223,568	0	(13,079)	0	0	6.850	4.493	JJ	34,060	68,500	09/22/2020	07/02/2037
23330J-AB-7	DP WORLD		C		2.B FE	11,461,800	94.7490	9,948,593	10,500,000	11,382,478	0	(19,059)	0	0	5.625	5.015	MS	157,500	590,625	06/19/2020	09/25/2048
23636A-BJ-9	DANSKE BANK		C	2	1.G FE	10,000,000	97.0240	9,702,425	10,000,000	10,000,000	0	0	0	0	4.613	4.613	AO	114,044	0	09/25/2024	10/02/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
251526-CE-7	DEUTSCHE BANK NY		C	2	2.A FE	8,165,000	97.4400	7,955,999	8,165,000	8,165,000	0	0	0	0	2.129	2.129	MN	17,866	173,833	11/17/2020	11/24/2026
251526-CP-2	DEUTSCHE BANK NY		C	2	2.A FE	10,000,000	95.0490	9,504,852	10,000,000	10,000,000	0	0	0	0	2.311	2.311	MN	28,888	231,100	11/10/2021	11/16/2027
251526-CS-6	DEUTSCHE BANK NY		C	2	2.A FE	8,000,000	103.8330	8,306,651	8,000,000	8,000,000	0	0	0	0	6.720	6.720	JJ	243,413	537,600	01/10/2023	01/18/2029
251526-CX-5	DEUTSCHE BANK NY		C	2	2.A FE	14,000,000	97.7470	13,684,637	14,000,000	14,000,000	0	0	0	0	4.999	4.999	MS	213,846	0	09/04/2024	09/11/2030
25156P-AC-7	DEUTSCHE TELEKOM		C		2.A FE	19,266,965	116.1850	17,137,303	14,750,000	17,177,824	0	(376,463)	0	0	8.750	5.236	JD	57,361	1,290,625	01/01/2019	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM		C		2.A FE	22,622,505	123.9590	23,552,211	19,000,000	21,277,920	0	(226,337)	0	0	9.250	7.138	JD	146,458	1,757,500	10/22/2018	06/01/2032
25160P-AG-2	DEUTSCHE BANK NY		C	2	2.C FE	498,023	84.7160	635,368	750,000	536,117	0	17,772	0	0	3.742	8.769	JJ	13,565	28,065	09/27/2022	01/07/2033
25243Y-BB-4	DIAGEO CAPITAL		C	1	1.G FE	17,872,955	89.6100	16,162,045	18,036,000	17,952,706	0	16,039	0	0	2.375	2.477	AO	79,722	428,355	09/30/2019	10/24/2029
25243Y-BH-1	DIAGEO CAPITAL		C	1	1.G FE	18,899,300	101.7930	19,340,692	19,000,000	18,919,826	0	7,614	0	0	5.500	5.565	JJ	455,736	1,045,000	10/19/2022	01/24/2033
279158-AJ-8	ECOPETROL SA		C	1	3.A FE	1,299,000	68.9860	827,832	1,200,000	1,290,868	0	(2,439)	0	0	5.875	5.265	MN	6,463	70,500	06/15/2021	05/28/2045
279158-AN-9	ECOPETROL SA		C	1	3.A FE	4,721,250	97.6760	3,809,380	3,900,000	4,386,020	0	(84,440)	0	0	6.875	4.128	AO	46,177	268,125	10/09/2020	04/29/2030
29249B-AA-3	ENA MASTER TRUST		C	1	2.C FE	12,908,571	73.9500	9,314,003	12,595,000	12,878,602	0	(7,721)	0	0	4.000	3.850	MN	58,777	503,800	02/24/2022	05/19/2048
30251G-BC-0	FMG RESOURCES		C	1	3.A FE	1,211,250	90.0120	1,125,154	1,250,000	1,210,509	0	1,401	0	0	4.375	4.943	AO	13,672	43,750	08/06/2024	04/01/2031
314890-AA-2	FERGUSON FINANCE		C	1	2.A FE	30,188,960	97.7850	29,335,351	30,000,000	30,081,651	0	(21,657)	0	0	4.500	4.413	AO	251,250	1,350,000	05/29/2019	10/24/2028
314890-AD-6	FERGUSON FINANCE		C	1	2.A FE	3,780,685	95.3610	3,665,680	3,844,000	3,782,245	0	1,560	0	0	4.650	4.913	AO	35,253	89,373	10/02/2024	04/20/2032
33938E-AU-1	FLEX		C	1	2.C FE	13,012,777	99.8170	13,092,060	13,116,000	13,109,558	0	12,073	0	0	4.750	4.850	JD	27,689	623,010	06/03/2015	06/15/2025
33938X-AA-3	FLEX LTD		C	1	2.C FE	11,137,353	97.9610	10,707,110	10,930,000	11,039,253	0	(22,852)	0	0	4.875	4.612	JD	23,682	532,838	05/06/2020	06/15/2029
33938X-AF-2	FLEX LTD		C	1	2.C FE	6,080,220	98.3310	5,899,844	6,000,000	6,077,115	0	(3,105)	0	0	5.250	5.023	JJ	113,750	0	09/10/2024	01/15/2032
344419-AC-0	FOMENTO ECONOMICO		C	1	2.A FE	33,133,894	71.5130	21,882,862	30,600,000	32,879,733	0	(61,581)	0	0	3.500	3.066	JJ	490,875	1,071,000	10/08/2020	01/16/2050
35177P-AL-1	ORANGE SA		C	1	2.A FE	2,936,026	119.0510	2,619,129	2,200,000	2,488,903	0	(37,220)	0	0	9.000	6.387	MS	66,000	203,500	01/30/2004	03/01/2031
36164Q-NA-2	GE CAPITAL INTERNATIONAL		C		2.A FE	8,014,402	92.3150	9,135,444	9,896,000	8,518,089	0	81,996	0	0	4.418	6.145	MN	55,865	437,205	01/01/2019	11/15/2035
36170J-AE-6	GGAM FINANCE LTD		C	1	3.B FE	904,000	98.0910	886,743	904,000	904,000	0	0	0	0	5.875	5.875	MS	14,900	0	09/12/2024	03/15/2030
40049J-AV-9	GRUPO TELEVISA SAB		C	1	2.C FE	3,269,800	99.7620	3,292,138	3,300,000	3,297,872	0	5,015	0	0	6.625	6.802	MS	62,551	218,625	10/22/2018	03/18/2025
40049J-BA-4	GRUPO TELEVISA SAB		C	1	2.C FE	34,949,400	72.1160	21,634,661	30,000,000	34,389,802	0	(143,897)	0	0	5.000	3.931	MN	200,000	1,500,000	11/17/2021	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB		C	1	2.C FE	2,507,484	98.3670	2,481,803	2,523,000	2,520,936	0	1,739	0	0	4.625	4.700	JJ	48,944	116,689	11/19/2015	01/30/2026
40053X-AA-7	EMPRESA DE		C	1	2.B FE	24,752,645	95.6250	21,379,838	22,358,000	23,806,067	0	(254,166)	0	0	4.875	3.483	MN	139,272	1,089,953	11/12/2021	05/15/2030
4041A2-AF-1	HBOS TREASURY SVS PLC		C		2.A FE	1,470,548	98.4570	1,359,696	1,381,000	1,441,748	0	(5,264)	0	0	6.000	5.367	MN	13,810	82,860	10/01/2018	11/01/2033
404280-AQ-2	HSBC HOLDINGS		C		2.A FE	851,335	92.1370	598,893	650,000	830,448	0	(6,652)	0	0	5.250	3.288	MS	10,143	34,125	09/30/2021	03/14/2044
404280-BX-6	HSBC HOLDINGS		C	2	1.G FE	21,972,938	99.5500	21,291,839	21,388,000	21,451,024	0	(100,297)	0	0	4.292	3.799	MS	277,942	917,973	04/25/2019	09/12/2026
404280-CF-4	HSBC HOLDINGS		C		1.G FE	1,108,384	98.9190	989,188	1,000,000	1,073,473	0	(12,593)	0	0	4.950	3.408	MS	12,513	49,500	02/22/2022	03/31/2030
423012-AE-3	HEINEKEN NV		C	1	2.A FE	14,444,574	81.4440	12,216,560	15,000,000	14,539,088	0	17,065	0	0	4.000	4.248	AO	150,000	600,000	10/22/2018	10/01/2042
43474T-AB-9	HOLCIM CAPITAL		C	1	2.B FE	5,184,856	103.7240	5,186,202	5,000,000	5,150,528	0	(5,949)	0	0	6.875	6.552	MS	87,847	343,750	03/28/2018	09/29/2039
44963B-AF-5	IHO VERWALTUNGS GMBH		C	1	3.B FE	2,095,000	99.8470	2,091,797	2,095,000	2,095,000	0	0	0	0	7.750	7.746	MN	36,081	0	10/03/2024	11/15/2030
449691-AC-8	ILIAD HOLDING SAS		C	1	4.A FE	726,930	101.3370	711,386	702,000	716,218	0	(4,187)	0	0	7.000	6.321	AO	10,374	49,140	12/15/2021	10/15/2028
45115A-AB-0	ICON INVESTMENTS SIX DAC		C	1	2.C FE	8,417,799	101.9030	8,152,214	8,000,000	8,394,127	0	(23,672)	0	0	5.849	4.562	MN	68,888	233,960	09/18/2024	05/08/2029
456472-AB-5	INDUSTRIAS PENOLES		C	1	2.B FE	3,676,523	93.9910	3,289,685	3,500,000	3,594,275	0	(19,279)	0	0	4.150	3.491	MS	43,978	145,250	06/19/2020	09/12/2029
456472-AC-3	INDUSTRIAS PENOLES		C	1	2.B FE	7,600,590	87.1400	5,507,242	6,320,000	7,519,446	0	(27,492)	0	0	5.650	4.371	MS	108,116	357,080	11/30/2021	09/12/2049
45662N-A#-0	CYPRESS SEMI		C		2.B YE	34,729,520	96.5200	35,712,403	37,000,000	35,071,804	0	342,284	0	0	4.300	6.083	AO	380,072	795,500	04/22/2024	04/05/2028
456837-AH-6	ING GROEP NV		C		1.G FE	13,981,660	98.2580	13,756,062	14,000,000	13,994,557	0	1,991	0	0	3.950	3.966	MS	141,322	553,000	03/21/2017	03/29/2027
45824T-BC-8	INTELSAT JACKSON HOLDINGS		C	1	4.A FE	926,422	92.2370	922,372	1,000,000	927,708	0	1,286	0	0	6.500	8.232	MS	19,139	0	11/18/2024	03/15/2030
460599-AE-3	INTERNATIONAL GAME TECH		C	1	3.A FE	1,863,953	97.5560	1,902,333	1,950,000	1,879,273	0	10,135	0	0	5.250	6.002	JJ	47,206	102,375	10/04/2022	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECH		C	1	3.A FE	574,360	98.3180	582,044	592,000	585,686	0	4,567	0	0	4.125	4.984	AO	5,155	24,420	05/24/2022	04/15/2026
46590X-AM-8	JBS USA		C	1	2.C FE	2,759,640	88.7270	2,661,822	3,000,000	2,768,136	0	8,496	0	0	3.750	5.089	JD	9,375	56,250	09/11/2024	12/01/2031
46590X-AP-1	JBS USA		C	1	2.C FE	20,991,254	83.2460	18,234,215	21,904,000	21,101,977	0	69,907	0	0	3.000	3.540	MN	83,965	657,376	04/02/2024	05/15/2032
46590X-AU-0	JBS USA		C	1	2.C FE	3,450,016	88.2260	3,529,036	4,000,000	3,482,621	0	32,605	0	0	3.625	5.896	JJ	66,861	72,500	06/10/2024	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46653K-AA-6	JAB HOLDINGS		C	1	2.A FE	12,013,253	82.5810	11,346,581	13,740,000	12,106,753	0	38,913	0	0	2.200	4.457	MN	31,907	115,456	11/26/2024	11/23/2030
47010B-AM-6	JAGUAR LAND ROVER		C	1	3.B FE	501,250	97.0150	485,073	500,000	500,806	0	(155)	0	0	5.500	5.459	JJ	12,681	27,500	01/04/2022	07/15/2029
47032F-AB-5	JAMES HARDIE		C	1	3.A FE	1,445,433	97.2940	1,434,108	1,474,000	1,463,026	0	3,214	0	0	5.000	5.267	JJ	33,984	73,700	09/10/2018	01/15/2028
47214B-AD-0	JBS USA/FOOD/FINANCE		C	1	2.C FE	422,336	110.1810	440,726	400,000	422,192	0	(144)	0	0	7.250	6.805	MN	3,706	33,664	03/12/2024	11/15/2053
472160-AC-7	JDE PEETS NV		C	1	2.C FE	2,987,730	81.0480	2,431,443	3,000,000	2,991,390	0	1,164	0	0	2.250	2.296	MS	18,188	67,500	09/21/2021	09/24/2031
478375-AH-1	JOHNSON CONTROLS		C	1	2.B FE	3,251,640	104.1570	3,047,646	2,926,000	3,164,600	0	(15,838)	0	0	6.000	5.028	JJ	80,953	175,560	10/01/2018	01/15/2036
479142-E#-4	JOHNSON MATTHEY		C		2.A	20,000,000	97.1490	19,429,898	20,000,000	20,000,000	0	0	0	0	3.970	3.970	AO	165,417	794,000	04/03/2020	04/16/2027
479142-E@-6	JOHNSON MATTHEY		C		2.A	10,000,000	99.5700	9,957,004	10,000,000	10,000,000	0	0	0	0	3.790	3.790	AO	78,958	379,000	04/03/2020	04/16/2025
48241F-AD-6	KBC GROUP NV		C	2	1.G FE	17,590,000	98.4190	17,311,843	17,590,000	17,590,000	0	0	0	0	4.932	4.932	AO	180,737	0	10/07/2024	10/16/2030
48252M-AA-3	KKR GROUP		C	1	1.F FE	44,746,853	68.9250	31,016,246	45,000,000	44,740,355	0	1,436	0	0	3.500	3.528	FA	551,250	1,557,500	04/25/2024	08/25/2050
48667Q-AQ-8	KAZMUNAYGAS NATIONAL		C		2.B FE	711,000	97.4500	584,702	600,000	665,808	0	(11,224)	0	0	5.375	3.118	AO	6,002	32,250	10/07/2020	04/24/2030
50201D-AA-1	LCPR SR SECURED FIN DAC		C	1	4.A FE	470,813	90.4800	407,160	450,000	450,000	0	(5,967)	0	0	6.750	5.002	AO	6,413	30,375	11/24/2021	10/15/2027
50201D-AD-5	LCPR SR SECURED FIN DAC		C	1	4.A FE	496,250	80.2450	401,225	500,000	497,544	0	466	0	0	5.125	5.247	JJ	11,816	25,625	02/02/2022	07/15/2029
532522-AA-7	LIMA METRO LINE 2 FINANCE		C		2.C FE	5,190,282	98.4500	4,353,280	4,421,819	4,972,771	0	(56,442)	0	0	5.875	3.226	JAJO	62,059	259,782	05/10/2021	07/05/2034
539439-AQ-2	LLOYDS BANKING		C	2	1.G FE	1,213,873	96.0780	1,138,528	1,185,000	1,200,036	0	(4,982)	0	0	3.574	3.104	MN	6,353	42,352	02/22/2022	11/07/2028
53944Y-AS-2	LLOYDS BANKING GROUP		C	2	1.G FE	13,000,000	97.3150	12,650,915	13,000,000	13,000,000	0	0	0	0	3.750	3.750	MS	139,479	487,500	03/11/2022	03/18/2028
53944Y-BA-0	LLOYDS BANKING GROUP		C	2	1.G FE	23,367,000	101.6730	23,758,026	23,367,000	23,367,000	0	0	0	0	5.721	5.721	JD	96,549	668,413	05/29/2024	06/05/2030
55037A-AB-4	LUNDIN ENERGY FI		C	1	2.B FE	16,768,080	86.3620	14,508,841	16,800,000	16,778,184	0	2,944	0	0	3.100	3.122	JJ	240,147	520,800	06/16/2021	07/15/2031
55608J-AN-8	MACQUARIE GROUP		C	2	1.F FE	1,000,000	98.4370	984,369	1,000,000	1,000,000	0	0	0	0	4.654	4.654	MS	12,152	46,540	03/19/2018	03/27/2029
55608J-AZ-1	MACQUARIE GROUP		C	2	1.F FE	10,240,000	84.4760	8,650,322	10,240,000	10,240,000	0	0	0	0	2.871	2.871	JJ	136,379	293,990	10/06/2021	01/14/2033
55608P-AQ-7	MACQUARIE BANK		C		1.E FE	2,995,590	99.6290	2,988,874	3,000,000	2,999,616	0	512	0	0	4.000	4.018	JJ	50,667	120,000	07/23/2015	07/29/2025
55608P-AW-4	MACQUARIE BANK		C		1.E FE	17,269,462	99.2200	16,537,973	16,668,000	16,745,000	0	(71,781)	0	0	3.900	3.442	JJ	299,746	650,052	06/29/2017	01/15/2026
55609N-AA-6	MACQUARIE AIRFINANCE HLD		C	1	2.C FE	1,204,500	104.8170	1,254,662	1,197,000	1,202,187	0	(1,341)	0	0	8.375	8.220	MN	16,708	100,249	04/12/2023	05/01/2028
55609N-AC-2	MACQUARIE AIRFINANCE HLD		C	1	2.C FE	5,222,600	102.8930	5,144,663	5,000,000	5,211,207	0	(11,393)	0	0	6.400	5.253	MS	84,444	0	10/03/2024	03/26/2029
55609N-AE-8	MACQUARIE AIRFINANCE HLD		C	1	2.C FE	10,004,640	97.6840	9,768,413	10,000,000	10,003,609	0	(1,031)	0	0	5.150	5.139	MS	148,778	0	09/11/2024	03/17/2030
566007-AC-4	MARB BONDCO PLC		C	2	3.A FE	4,991,564	83.6330	4,427,514	5,294,000	5,072,913	0	26,537	0	0	3.950	4.733	JJ	88,292	198,606	09/26/2024	01/29/2031
59081#-AB-0	MESSER INDUSTRIES USA INC		C		2.B	12,064,220	98.9210	11,870,500	12,000,000	12,061,858	0	(2,362)	0	0	5.490	5.390	AO	148,230	356,850	09/13/2024	03/25/2031
602736-AA-8	MINEJESA CAPITAL BV		C	1	2.C FE	10,178,011	96.7610	9,457,079	9,773,652	9,957,427	0	(103,494)	0	0	4.625	3.903	FA	177,046	452,031	03/10/2021	08/10/2030
606822-BX-1	MITSUBISHI UFJ		C	2	1.G FE	10,000,000	83.6010	8,360,097	10,000,000	10,000,000	0	0	0	0	2.309	2.309	JJ	103,264	230,900	07/12/2021	07/20/2032
606822-CV-4	MITSUBISHI UFJ		C	2	1.G FE	15,000,000	100.0750	15,011,245	15,000,000	15,000,000	0	0	0	0	5.719	5.719	FA	312,162	857,850	02/15/2023	02/20/2026
60688X-AU-4	MIZUHO BANK LTD		C		1.F FE	1,710,662	99.6210	1,789,184	1,796,000	1,792,328	0	14,414	0	0	3.200	4.040	MS	15,166	57,472	10/01/2018	03/26/2025
62954H-AV-0	NXP BV		C	1	2.A FE	16,802,008	97.0680	16,178,327	16,667,000	16,731,152	0	(14,128)	0	0	4.300	4.197	JD	25,880	716,681	07/09/2019	06/18/2029
62954H-AW-8	NXP BV		C	1	2.A FE	3,510,049	99.3090	3,488,743	3,513,000	3,512,648	0	546	0	0	2.700	2.718	MN	15,809	94,851	04/29/2020	05/01/2025
62954H-AX-6	NXP BV		C	1	2.A FE	409,184	96.1450	394,196	410,000	409,696	0	119	0	0	3.150	3.182	MN	2,153	12,915	04/29/2020	05/01/2027
62983P-AA-3	NAKILAT		C	1	1.D FE	7,699,275	104.0530	8,011,350	7,699,275	7,699,275	0	0	0	0	6.067	6.064	JD	1,298	467,115	10/22/2018	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK		C	2	1.G FE	20,258,974	93.4440	17,295,591	18,509,000	19,447,916	0	(189,722)	0	0	3.933	2.747	FA	301,294	727,959	07/23/2020	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK		C		1.G FE	19,465,420	85.1120	16,596,758	19,500,000	19,477,199	0	3,709	0	0	2.332	2.354	FA	164,212	454,740	09/22/2021	08/21/2030
63861V-AB-3	NATIONWIDE BLDG SOCIETY		C	2	1.G FE	5,500,000	97.1130	5,341,194	5,500,000	5,500,000	0	0	0	0	4.302	4.302	MS	74,269	236,610	03/01/2018	03/08/2029
63861V-AE-7	NATIONWIDE BLDG SOCIETY		C	2	1.G FE	5,662,562	94.6480	5,300,291	5,600,000	5,638,651	0	(7,941)	0	0	3.960	3.789	JJ	100,408	221,760	11/29/2021	07/18/2030
654579-AK-7	NIPPON LIFE		C		1.G FE	5,581,720	84.9060	4,771,737	5,620,000	5,583,665	0	768	0	0	2.900	2.933	MS	47,536	162,980	05/18/2022	09/16/2051
656531-AM-2	EQUINOR ASA		C		1.D FE	6,151,832	107.0440	5,324,386	4,974,000	5,378,268	0	(137,592)	0	0	7.250	4.068	MS	98,167	360,615	01/01/2019	09/23/2027
670578-AA-7	NUON TRANSPORT HV		C		1.E	21,632,814	100.0000	17,913,759	17,913,759	17,915,378	0	(652,127)	0	0	8.316	4.734	JAN	1,485,588	1,486,490	01/02/2023	01/02/2025
67058*-AA-8	NUON RANDMEREN LV		C		1.E	27,524,961	100.0000	22,762,433	22,762,433	22,764,525	0	(842,467)	0	0	8.316	4.677	JAN	1,887,689	1,892,947	01/02/2023	01/02/2025
67078A-AE-3	NVENT FINANCE SARL		C	1	2.C FE	14,950,650	83.9320	12,589,812	15,000,000	14,964,262	0	4,621	0	0	2.750	2.788	MN	52,708	412,500	11/08/2021	11/15/2031
67078A-AF-0	NVENT FINANCE SARL		C	1	2.C FE	4,985,850	99.9650	4,998,247	5,000,000	4,987,423	0	1,111	0	0	5.650	5.687	MN	36,097	282,500	04/24/2023	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68163W-AA-7	OLYMPUS CORP		C	1	2.A FE	7,000,000	94.9300	6,645,116	7,000,000	7,000,000	0	0	0	0	2.143	2.142	JD	9,584	150,010	12/02/2021	12/08/2026
69369E-AD-1	PERTAMINA PERSERO PT		C		2.B FE	4,802,675	98.5830	4,041,883	4,100,000	4,721,413	0	(22,776)	0	0	6.000	4.710	MN	39,633	246,000	03/10/2021	05/03/2042
69370P-AE-1	PERTAMINA PERSERO PT		C		2.B FE	14,836,375	83.3400	10,865,036	13,037,000	14,673,545	0	(39,157)	0	0	4.700	3.901	JJ	257,010	612,739	07/27/2020	07/30/2049
69370R-AC-1	PERTAMINA PERSERO PT		C		2.B FE	3,091,000	104.4820	2,298,612	2,200,000	3,009,284	0	(19,792)	0	0	6.500	4.074	MN	21,450	143,000	07/28/2020	11/07/2048
69370R-AG-2	PERTAMINA PERSERO PT		C	2	2.B FE	22,411,760	75.8740	16,270,406	21,444,000	22,323,791	0	(21,117)	0	0	4.175	3.913	JJ	397,905	895,287	07/29/2020	01/21/2050
71568P-AB-5	PERUSAHAAN LISTRIK		C		2.B FE	38,985,375	88.3060	30,505,322	34,545,000	38,492,493	0	(145,658)	0	0	5.250	4.321	AO	337,533	1,813,613	11/30/2021	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK		C		2.B FE	2,764,816	97.7780	2,473,774	2,530,000	2,618,188	0	(35,613)	0	0	4.125	2.599	MN	13,335	104,363	09/15/2020	05/15/2027
716973-AE-2	PFIZER INVESTMENT		C	1	1.F FE	5,991,000	97.1680	5,830,088	6,000,000	5,991,884	0	743	0	0	4.750	4.769	MN	33,250	285,000	05/16/2023	05/19/2033
716973-AF-9	PFIZER INVESTMENT		C		1.F FE	1,506,075	94.1640	1,412,454	1,500,000	1,506,039	0	(36)	0	0	5.110	5.076	MN	8,943	38,325	09/04/2024	05/19/2043
74446T-2C-6	PTT TREASURY CENTER		C	1	2.A FE	39,342,950	66.8580	25,305,674	37,850,000	39,287,422	0	(13,278)	0	0	3.700	3.530	JJ	641,873	1,400,450	07/27/2020	07/16/2070
74726M-A*-0	QANTAS AIRWAYS				2.B	34,405,000	91.6220	28,347,720	30,940,000	30,940,000	0	0	0	(3,120,000)	3.640	3.640	JD	21,599	1,176,842	05/22/2019	06/25/2031
74977R-DL-5	COOPERATIEVE RABOBANK UA		C	2	1.G FE	1,202,068	94.7020	1,282,261	1,354,000	1,267,596	0	26,855	0	0	1.980	4.302	JD	1,192	26,809	06/22/2022	12/15/2027
74977R-DS-0	COOPERATIEVE RABOBANK UA		C	2	1.G FE	22,500,000	101.3000	22,792,578	22,500,000	22,500,000	0	0	0	0	5.564	5.564	FA	427,733	1,251,900	02/21/2023	02/28/2029
75405U-AD-8	RAS LAFFAN LIQUEFIED		C	1	1.D FE	332,052	101.5960	337,353	332,052	332,052	0	0	0	0	6.332	6.330	MS	5,315	21,026	09/26/2018	09/30/2027
75968N-AD-3	RENAISSANCERE HOLDINGS		C	2	1.G FE	6,836,391	94.2020	5,840,522	6,200,000	6,517,053	0	(74,181)	0	0	3.600	2.267	AO	47,120	223,200	08/25/2020	04/15/2029
767201-AD-8	RIO TINTO FINANCE USA		C	1	1.F FE	2,119,148	107.3460	1,878,546	1,750,000	1,855,414	0	(26,470)	0	0	7.125	5.237	JJ	57,495	124,688	07/01/2011	07/15/2028
767201-AL-0	RIO TINTO FINANCE USA		C	1	1.F FE	4,684,722	96.2450	4,131,790	4,293,000	4,609,916	0	(13,462)	0	0	5.200	4.540	MN	36,586	223,236	01/01/2019	11/02/2040
77578J-AC-2	ROLLS-ROYCE		C	1	2.C FE	1,250,103	101.5390	1,269,243	1,250,000	1,246,154	0	781	0	0	5.750	5.838	AO	15,174	71,875	11/14/2022	10/15/2027
780153-BV-3	ROYAL CARIBBEAN CRUISES		C	1	3.A FE	1,094,000	99.7630	1,091,402	1,094,000	1,094,000	0	0	0	0	6.000	6.000	FA	25,344	0	07/29/2024	02/01/2033
78081B-AK-9	ROYALTY PHARMA		C	1	2.C FE	11,611,600	84.9330	11,041,255	13,000,000	11,966,476	0	150,393	0	0	2.200	3.701	MS	94,539	286,000	10/14/2022	09/02/2030
78081B-AL-7	ROYALTY PHARMA		C	1	2.C FE	562,368	72.4020	434,414	600,000	567,235	0	1,503	0	0	3.300	3.763	MS	6,545	19,800	02/07/2022	09/02/2040
78081B-AP-8	ROYALTY PHARMA		C	1	2.C FE	9,779,820	63.4730	6,373,976	10,042,000	9,797,826	0	5,466	0	0	3.350	3.491	MS	111,201	336,407	07/16/2021	09/02/2051
78448T-AF-9	SMBCAC		C	1	2.A FE	3,121,635	90.9490	2,819,418	3,100,000	3,110,791	0	(3,199)	0	0	2.300	2.187	JD	3,169	71,300	07/13/2021	06/15/2028
80007R-AQ-8	SANDS CHINA		C	1	2.C FE	602,500	89.1470	668,602	750,000	639,920	0	21,789	0	0	3.100	7.223	MS	7,298	22,313	03/28/2023	03/08/2029
80281L-AG-0	SANTANDER UK GROUP		C	2	2.A FE	13,007,930	96.2840	12,516,886	13,000,000	13,002,262	0	(908)	0	0	3.823	3.815	MN	80,071	496,990	01/03/2018	11/03/2028
803070-AB-7	SAPPI PAPIER HOLDING		C	1	3.B FE	2,640,383	105.0000	2,779,350	2,647,000	2,642,746	0	398	0	0	7.500	7.528	JD	8,823	198,525	10/01/2018	06/15/2032
806854-AJ-4	SCHLUMBERGER		C	1	1.F FE	1,620,669	89.1170	1,406,265	1,578,000	1,602,470	0	(4,340)	0	0	2.650	2.334	JD	581	41,817	08/18/2020	06/26/2030
81180W-BM-2	SEAGATE HDD CAYMAN		C	2	3.B FE	1,863,792	112.6840	1,843,894	1,636,335	1,828,065	0	(34,774)	0	0	9.625	6.657	JD	13,125	157,497	12/14/2023	12/01/2032
82481L-AD-1	SHIRE ACQUISITIONS		C	1	2.A FE	19,228,200	97.7130	19,542,601	20,000,000	19,813,019	0	101,697	0	0	3.200	3.760	MS	174,222	640,000	07/27/2018	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT		C	1	1.D FE	2,497,289	102.5180	2,236,951	2,182,000	2,255,286	0	(42,824)	0	0	6.125	3.970	FA	49,747	133,648	10/01/2018	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT		C	1	1.D FE	25,932,723	86.8860	22,451,433	25,840,000	25,919,607	0	(2,478)	0	0	4.400	4.376	MN	107,380	1,136,960	01/01/2019	05/27/2045
82620K-AL-7	SIEMENS FINANCIERINGSMAT		C	1	1.D FE	6,510,310	96.2550	6,737,879	7,000,000	6,875,938	0	66,036	0	0	2.350	3.378	AO	34,728	164,500	04/09/2019	10/15/2026
830505-BB-8	SKANDINAVISKA ENSKILDA		C		1.G FE	1,465,237	100.9740	1,487,345	1,473,000	1,466,251	0	1,013	0	0	5.375	5.497	MS	25,512	39,587	02/27/2024	03/05/2029
83272G-AA-9	SMURFIT KAPPA TREASURY		C	1	2.B FE	2,996,400	100.5580	3,016,740	3,000,000	2,996,517	0	117	0	0	5.200	5.226	JJ	71,933	44,200	03/26/2024	01/15/2030
83272G-AC-5	SMURFIT KAPPA TREASURY		C	1	2.B FE	966,670	99.8220	998,221	1,000,000	968,350	0	1,680	0	0	5.438	5.885	AO	13,293	27,190	04/19/2024	04/03/2034
83272Y-AA-0	SMURFIT WESTROCK FIN		C	1	2.B FE	282,966	99.2750	280,949	283,000	282,950	0	(16)	0	0	5.418	5.418	JJ	1,491	0	11/20/2024	01/15/2035
83368R-BX-9	SOCIETE GENERALE		C		2.B FE	1,000,371	98.6830	986,831	1,000,000	1,000,331	0	(40)	0	0	6.070	6.065	JJ	27,315	30,330	01/11/2024	01/19/2035
83368R-BY-7	SOCIETE GENERALE		C		2.C FE	1,503,226	95.2990	1,429,492	1,500,000	1,503,164	0	(62)	0	0	7.130	7.113	JJ	48,128	53,490	01/11/2024	01/19/2055
853254-AX-8	STANDARD CHARTERED		C		1.G FE	2,999,640	99.4890	2,984,683	3,000,000	2,999,798	0	(34)	0	0	3.200	3.202	AO	19,733	96,000	09/13/2019	04/17/2025
853254-BP-4	STANDARD CHARTERED		C	2	1.G FE	1,000,000	96.0040	960,039	1,000,000	1,000,000	0	0	0	0	4.305	4.305	MN	4,783	43,050	05/16/2019	05/21/2030
85325W-AA-6	STANDARD CHARTERED		C	2	1.G FE	17,778,581	99.7990	17,512,752	17,548,000	17,551,599	0	(49,181)	0	0	2.819	2.534	JJ	207,490	494,678	02/19/2020	01/30/2026
85771P-AE-2	EQUINOR ASA		C	1	1.D FE	1,797,535	85.7350	1,579,241	1,842,000	1,805,519	0	1,425	0	0	4.250	4.417	MN	8,263	78,285	10/01/2018	11/23/2041
85917P-AB-3	STERIS PLC		C	1	2.B FE	307,517	70.4930	217,825	309,000	307,608	0	30	0	0	3.750	3.777	MS	3,412	11,588	03/24/2021	03/15/2051
86564C-AC-4	SUMITOMO LIFE INSUR		C	2	1.G FE	37,912,225	88.5990	33,667,635	38,000,000	37,913,586	0	502	0	0	3.375	3.384	AO	270,750	1,282,500	02/10/2022	04/15/2081
86964W-AH-5	SUZANO AUSTRIA GMBH		C	1	2.C FE	3,901,263	96.0630	3,458,250	3,600,000	3,772,762	0	(32,215)	0	0	5.000	3.892	JJ	83,000	180,000	10/15/2020	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86964W-AJ-1	SUZANO AUSTRIA GMBH	C		1	2.C FE	3,083,655	88.2110	2,646,330	3,000,000	3,051,723	0	(8,124)	0	0	3.750	3.414	JJ	51,875	112,500	11/16/2020	01/15/2031
87124V-AF-6	SYDNEY AIRPORT FINANCE	C		1	2.A FE	999,500	98.2870	982,869	1,000,000	999,886	0	56	0	0	3.625	3.631	AO	6,344	36,250	04/21/2016	04/28/2026
874060-AY-2	TAKEDA PHARMACEUTICAL	C		1	2.A FE	65,211,650	72.4840	47,114,450	65,000,000	65,173,020	0	(9,052)	0	0	3.025	3.003	JJ	939,431	1,966,250	06/30/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL	C		1	2.A FE	32,204,694	64.8250	20,847,566	32,160,000	32,201,330	0	(1,086)	0	0	3.175	3.167	JJ	487,849	1,021,080	09/29/2021	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL	C		2	2.A FE	10,000,000	63.2750	6,327,549	10,000,000	10,000,000	0	0	0	0	3.375	3.375	JJ	161,250	337,500	06/29/2020	07/09/2060
87656X-B@-9	TATE & LYLE INTERNATIONAL	D			2.B	6,383,930	89.1550	6,240,843	7,000,000	6,419,396	0	35,466	0	0	3.310	5.257	MN	27,032	115,850	08/14/2024	11/19/2029
87656X-C@-8	TATE & LYLE INTERNATIONAL	C			2.B	10,000,000	81.5880	8,158,753	10,000,000	10,000,000	0	0	0	0	3.010	3.010	FA	121,236	301,000	05/06/2020	08/06/2032
87938W-AT-0	TELEFONICA EMISIONES SAU	C		1	2.C FE	4,654,000	98.4160	4,580,289	4,654,000	4,654,000	0	0	0	0	4.103	4.103	MS	59,938	190,954	03/01/2017	03/08/2027
88167A-AP-6	TEVA PHARMACEUTICAL	D		2	3.B FE	484,585	97.5820	487,911	500,000	486,672	0	2,087	0	0	4.750	5.977	MN	3,431	11,875	08/06/2024	05/09/2027
88167A-AR-2	TEVA PHARMACEUTICAL	C		1	3.B FE	1,032,500	111.7660	1,117,659	1,000,000	1,026,947	0	(3,159)	0	0	8.125	7.584	MS	23,924	81,250	03/21/2023	09/15/2031
89153V-AV-1	TOTAL CAP INTL	C		2	1.D FE	26,986,440	65.5480	16,387,120	25,000,000	26,775,231	0	(49,546)	0	0	3.127	2.731	MN	69,489	781,750	07/14/2020	05/29/2050
89153V-AW-9	TOTAL CAP INTL	C		1	1.D FE	10,000,000	64.7710	6,477,098	10,000,000	10,000,000	0	0	0	0	3.386	3.386	JD	1,881	338,600	06/24/2020	06/29/2060
89157X-AC-5	TOTALENERGIES CAPITAL SA	C		1	1.D FE	1,000,000	95.5840	955,836	1,000,000	1,000,000	0	0	0	0	5.638	5.638	AO	13,469	28,190	04/02/2024	04/05/2064
89366L-AE-4	TRANSELEC SA	C		1	2.B FE	1,701,365	96.0500	1,791,333	1,865,000	1,790,890	0	16,219	0	0	3.875	4.975	JJ	33,926	72,269	10/01/2018	01/12/2029
893790-AA-3	TRANSOCEAN AQUILA LTD	C		1	4.B FE	909,962	102.2410	928,034	907,692	909,075	0	(773)	0	0	8.000	7.906	MS	18,356	70,598	11/21/2023	09/30/2028
89386M-AA-6	TRANSOCEAN TITAN FIN LTD	C		1	4.B FE	1,878,125	102.0380	1,887,697	1,850,000	1,868,388	0	(5,126)	0	0	8.375	8.001	FA	64,557	167,314	01/10/2023	02/01/2028
89400P-AG-8	TRANSURBAN FINANCE	C		1	2.A FE	19,343,033	96.6460	18,845,899	19,500,000	19,458,297	0	17,416	0	0	3.375	3.474	MS	180,984	658,125	10/22/2018	03/22/2027
89686Q-AA-4	TRIVIUM PACKAGING	C		1	4.B FE	1,027,300	98.5680	985,680	1,000,000	1,000,000	0	(3,713)	0	0	5.500	4.877	FA	20,778	55,000	08/15/2019	08/15/2026
902133-AY-3	TYCO ELECTRONICS GROUP	C		1	1.G FE	15,685,280	84.9020	13,584,320	16,000,000	15,767,997	0	29,251	0	0	2.500	2.726	FA	163,333	400,000	02/01/2022	02/04/2032
902613-AE-8	UBS GROUP	C		2	1.G FE	20,000,000	82.4680	16,493,660	20,000,000	20,000,000	0	0	0	0	2.095	2.095	FA	162,944	419,000	02/02/2021	02/11/2032
902613-AK-4	UBS GROUP	C		2	1.G FE	7,825,520	83.4850	6,678,781	8,000,000	7,866,452	0	14,341	0	0	2.746	2.979	FA	85,431	219,680	01/24/2022	02/11/2033
902613-BH-0	UBS GROUP	C		2	1.G FE	1,499,880	100.6960	1,510,440	1,500,000	1,499,896	0	16	0	0	5.699	5.699	FA	33,957	49,866	01/02/2024	02/08/2035
902613-BJ-6	UBS GROUP	C			1.G FE	499,965	100.7060	503,529	500,000	499,970	0	5	0	0	5.430	5.430	FA	10,785	15,838	01/02/2024	02/08/2030
902613-BL-1	UBS GROUP	C		2	1.G FE	27,309,321	101.5900	27,734,138	27,300,000	27,310,859	0	2,081	0	0	5.617	5.600	MS	971,179	0	05/28/2024	09/13/2030
902674-A2-6	UBS AG LONDON	C			1.E FE	4,071,565	84.9860	4,249,321	5,000,000	4,092,871	0	17,451	0	0	4.500	5.943	JD	3,125	225,000	10/16/2023	06/26/2048
90351D-AF-4	UBS GROUP FUNDING	C			1.G FE	32,816,360	99.0330	31,690,616	32,000,000	32,122,966	0	(92,503)	0	0	4.125	3.813	AO	278,667	1,320,000	06/24/2016	04/15/2026
90352J-AC-7	UBS GROUP FUNDING	C		2	1.G FE	12,500,000	97.1600	12,145,037	12,500,000	12,500,000	0	0	0	0	4.253	4.253	MS	144,720	531,625	03/16/2017	03/23/2028
91020Q-B#-3	UNITED ENERGY DISTRIBUTION	C			1.G	20,000,000	94.9520	18,990,499	20,000,000	20,000,000	0	0	0	0	4.090	4.090	FA	318,111	818,000	10/31/2018	02/11/2029
91020Q-B*-7	UNITED ENERGY DISTRIBUTION	C		1	1.G FE	15,500,000	98.8580	15,323,010	15,500,000	15,500,000	0	0	0	0	3.590	3.590	AO	120,564	556,450	08/12/2015	10/13/2025
915436-AC-3	UPM-KYMMENE	C		1	2.A FE	9,845,569	105.0690	8,731,225	8,310,000	8,873,321	0	(176,583)	0	0	7.450	4.913	MN	60,190	619,095	01/01/2019	11/26/2027
91911T-AH-6	VALE OVERSEAS LTD	C		1	2.C FE	11,145,500	106.3890	8,723,914	8,200,000	10,519,585	0	(151,017)	0	0	6.875	3.881	MN	62,639	563,750	07/28/2020	11/21/2036
92212W-AD-2	VAR ENERGI ASA	C		1	2.C FE	9,921,800	105.5990	10,559,859	10,000,000	9,948,873	0	14,274	0	0	7.500	7.690	JJ	345,833	750,000	11/08/2022	01/15/2028
92212W-AE-0	VAR ENERGI ASA	C		1	2.C FE	4,991,253	111.9850	5,319,306	4,750,000	4,956,047	0	(19,766)	0	0	8.000	7.246	MN	48,556	380,000	02/23/2023	11/15/2032
92769X-AP-0	VIRGIN MEDIA SECURED	C		1	3.C FE	2,077,500	93.8750	1,877,500	2,000,000	2,027,177	0	(10,605)	0	0	5.500	4.884	MN	14,056	110,000	10/02/2019	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED	C		1	3.C FE	3,004,500	86.3880	2,591,625	3,000,000	3,002,755	0	(443)	0	0	4.500	4.480	FA	51,000	135,000	06/29/2020	08/15/2030
92841#-AA-4	VISTAJET	C			1.G PL	15,790,211	96.2350	15,195,677	15,790,211	15,790,211	0	0	0	0	4.500	4.492	JJ	327,647	710,559	03/12/2020	07/15/2027
92841E-AA-7	VISTAJET CLASS A 2021-1	C			1.G PL	16,773,562	91.6430	15,371,854	16,773,562	16,773,562	0	0	0	0	3.875	3.871	FA	245,546	649,976	10/29/2021	02/15/2030
92857T-AH-0	VODAFONE GROUP	C		1	2.B FE	606,009	113.2370	550,333	486,000	549,206	0	(10,601)	0	0	7.875	4.966	FA	14,459	38,273	01/01/2019	02/15/2030
92858R-AA-8	VMED 02 UK FINA	C		1	3.C FE	1,608,908	85.3400	1,373,114	1,609,000	1,606,295	0	142	0	0	4.250	4.268	JJ	31,532	68,383	09/02/2022	01/31/2031
94244E-AA-6	WATFORD HOLDINGS LTD	C		1	2.A FE	16,801,407	91.5020	14,640,256	16,000,000	16,000,000	0	(177,785)	0	0	6.500	4.243	JJ	517,111	1,040,000	02/23/2022	07/02/2029
94876Q-AA-4	WEIR GROUP PLC (THE)	C		1	2.C FE	6,602,046	96.1520	6,362,365	6,617,000	6,612,666	0	3,032	0	0	2.200	2.248	MN	19,410	145,574	05/06/2021	05/13/2026
961214-EF-6	WESTPAC BANKING	C			1.G FE	25,201,323	94.2370	22,033,593	23,381,000	24,816,884	0	(125,463)	0	0	4.110	3.354	JJ	419,085	960,959	10/26/2021	07/24/2034
961214-EG-4	WESTPAC BANKING	C			1.G FE	36,110,500	88.6430	26,592,789	30,000,000	34,967,550	0	(268,462)	0	0	4.421	3.008	JJ	578,414	1,326,300	07/16/2020	07/24/2039
980236-AM-5	WOODSIDE FINANCE	C		1	2.A FE	7,164,764	99.7860	7,445,011	7,461,000	7,450,901	0	50,908	0	0	3.650	4.366	MS	87,750	272,327	01/01/2019	03/05/2025
980236-AN-3	WOODSIDE FINANCE	C		1	2.A FE	9,993,400	98.0010	9,800,074	10,000,000	9,998,285	0	727	0	0	3.700	3.708	MS	108,944	370,000	09/08/2016	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
980236-AQ-6	WOODSIDE FINANCE		C	1	2.A FE	32,222,924	96.8940	31,279,170	32,282,000	32,252,247	0	5,945	0	0	4.500	4.523	MS	472,124	1,452,690	02/25/2019	03/04/2029
98420E-AB-1	XLIT LTD		C	1	1.F FE	1,130,568	92.6180	1,049,366	1,133,000	1,130,948	0	61	0	0	5.250	5.265	JD	2,644	59,483	10/22/2018	12/15/2043
98420E-AD-7	XLIT LTD		C		1.G FE	12,711,650	89.4180	8,047,592	9,000,000	12,239,386	0	(113,646)	0	0	5.500	3.094	MS	125,125	495,000	08/14/2020	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA		C	1	2.B FE	14,902,064	98.3510	14,984,699	15,236,000	15,165,974	0	46,078	0	0	3.800	4.132	JD	40,206	578,968	01/01/2019	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA		C	1	2.B FE	1,039,705	98.5130	1,070,833	1,087,000	1,046,792	0	7,087	0	0	4.750	5.961	JD	4,303	51,633	04/24/2024	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		C	1	2.B FE	19,435,521	89.6850	17,457,178	19,465,000	19,306,370	0	(32,894)	0	0	3.148	3.278	JD	45,957	542,479	10/04/2024	06/04/2030
AM0405-02-8	ALLIANZ SE				1.E FE	6,770,435	99.9060	5,793,889	5,799,360	6,161,355	0	(12,662)	0	(406,040)	3.099	2.705	JUL	88,138	188,122	02/14/2022	07/06/2047
A00807-75-7	SHIMAO GROUP		C		6. *	78,750	7.2510	72,514	1,000,000	72,514	29,383	0	0	0	4.750	158.255	JJ	0	0	07/30/2021	02/21/2024
AS1961-93-5	LLOYDS BANKING		C		1.E FE	626,552	65.9500	527,600	800,000	742,975	0	4,662	0	0	7.500	8.674	APR	44,833	0	11/29/2021	04/02/2032
AS2554-83-8	ARGENTUM		C	2	1.E FE	1,150,718	99.0020	990,023	1,000,000	1,081,002	0	(22,432)	0	0	5.130	2.599	JUN	29,925	51,250	10/19/2021	06/01/2048
AX2128-52-5	SHIMAO GROUP		C		6. *	71,588	7.1770	64,593	900,000	64,593	25,218	0	0	0	6.125	176.735	FA	0	0	09/24/2021	02/21/2024
AZ7194-54-3	LIMA METRO		C		2.C FE	3,332,019	90.4500	2,970,523	3,284,161	3,322,894	0	(3,153)	0	0	4.350	4.143	JAJO	34,128	142,861	02/23/2022	04/05/2036
B1401#-AC-1	BRUSSELS AIRPORT				2.A FE	11,160,000	76.7890	7,952,301	10,356,000	10,356,000	0	0	0	(683,000)	1.640	1.640	MS	56,613	180,138	05/22/2019	06/05/2034
B1401#-AF-4	BRUSSELS AIRPORT				2.A FE	4,730,000	89.1080	3,691,215	4,142,400	4,142,400	0	0	0	(273,200)	2.430	2.429	JD	6,151	103,805	11/13/2020	12/08/2030
B1401#-AG-2	BRUSSELS AIRPORT				2.A FE	13,120,200	88.1080	10,128,133	11,495,160	11,495,160	0	0	0	(758,130)	2.550	2.550	JD	18,728	302,425	11/13/2020	12/08/2035
B1401#-AP-2	BRUSSELS AIRPORT		B		2.A FE	5,377,500	111.7860	5,788,257	5,178,000	5,178,000	0	0	0	(341,500)	4.440	4.440	FA	78,550	244,167	02/09/2023	02/28/2033
BBE06Y-3J-5	QC LNG COMMON FACILITIES		C		2.B	27,261,684	83.9800	22,894,397	27,261,684	27,261,684	0	0	0	0	3.240	3.254	MJSD	2,454	883,279	03/05/2021	12/31/2034
BK3973-67-8	SHIMAO GROUP		C		6. *	94,372	7.2460	123,903	1,710,000	94,372	80,894	0	56,375	0	4.600	57.530	JJ	0	0	05/11/2021	07/13/2030
BK6819-22-5	COUNTRY GARDEN CO		C		6. *	92,695	10.2100	117,419	1,150,000	92,695	0	(2,896)	0	0	4.800	62.425	FA	0	0	10/15/2020	08/06/2030
BK8837-58-9	AXIATA SPVS LABUAN		C		2.B FE	3,148,588	65.6250	2,114,436	3,222,000	3,155,168	0	1,640	0	0	3.064	3.182	FA	36,198	98,722	11/06/2020	08/19/2050
BN6473-17-5	GAZPROM PJSC VIA		C		6. *	1,408,463	52.6250	1,120,913	2,130,000	1,120,913	(222,990)	104,508	0	0	2.950	11.273	JJ	26,879	64,226	06/22/2023	01/27/2029
B02478-98-6	BHARTI AIRTEL		C	1	2.C FE	4,026,496	88.4130	3,536,524	4,000,000	4,018,601	0	(2,582)	0	0	3.250	3.169	JD	10,111	130,000	11/02/2021	06/03/2031
B08615-41-7	JMH CO		C		1.E FE	8,120,000	78.4640	6,277,106	8,000,000	8,097,765	0	(7,322)	0	0	2.875	2.748	AO	52,389	230,000	11/17/2021	04/09/2036
C01048-AB-6	AIRBUS CANADA		C		1.F FE	7,544,966	94.6550	7,004,497	7,400,000	7,470,524	0	(26,424)	0	0	2.890	2.502	JJ	95,049	213,860	02/15/2022	07/21/2027
C01048-AF-7	AIRBUS CANADA		C		1.F FE	15,000,000	94.7740	14,216,047	15,000,000	15,000,000	0	0	0	0	2.940	2.940	JJ	196,000	441,000	07/08/2020	07/21/2027
D5472#-AM-2	MOLKEREI ALOIS		C		2.C	13,000,000	94.0680	12,228,795	13,000,000	13,000,000	0	0	0	0	2.420	2.420	FA	111,858	314,600	11/23/2021	02/23/2027
E1000#-AB-5	ACCIONA SA		D		2.C PL	5,000,000	101.2500	5,062,499	5,000,000	5,000,000	0	0	0	0	7.020	7.020	MN	51,675	175,500	04/26/2024	05/08/2031
E1000*-AA-1	ACCIONA ENERGIA		C		2.C FE	23,000,000	86.6940	19,939,598	23,000,000	23,000,000	0	0	0	0	4.540	4.540	AO	188,536	1,044,200	04/07/2022	04/26/2037
EG5889-14-2	DP WORLD		C		2.B FE	3,472,976	108.8980	3,103,591	2,850,000	3,354,030	0	(28,561)	0	0	6.850	4.937	JJ	97,070	195,225	06/19/2020	07/02/2037
EJ6770-36-0	PERTAMINA PERSERO PT		C		2.B FE	9,551,100	94.6260	7,475,482	7,900,000	9,383,536	0	(52,917)	0	0	5.625	4.154	MN	50,609	444,375	11/17/2021	05/20/2043
F7754#-AA-1	SAFRAN		C		1.G	50,000,000	89.7920	44,896,006	50,000,000	50,000,000	0	0	0	0	3.100	3.100	JD	8,611	1,550,000	06/18/2020	06/29/2030
G03698-AW-6	ANGLIAN WATER SERVICES		C	1	1.G FE	20,226,600	97.6230	19,622,243	20,100,000	20,119,621	0	(14,429)	0	0	3.290	3.213	AO	117,563	661,290	09/09/2016	04/27/2026
G1267*-AA-7	BIDCORP FOODSERVICE				2.C	16,864,500	97.6190	15,164,064	15,534,000	15,534,000	0	0	0	(1,024,500)	1.650	1.650	MS	79,029	271,965	02/25/2022	03/10/2027
G1267*-AD-1	BIDCORP FOODSERVICE		B		2.C	11,664,400	104.3150	11,883,107	11,391,600	11,391,600	0	0	0	(272,800)	4.750	4.747	JD	43,589	557,429	03/16/2023	06/01/2030
G17378-AE-9	BROOKFIELD UTILITIES				2.B FE	40,973,400	85.0180	36,155,978	42,527,200	42,527,200	0	0	0	(758,200)	2.200	2.200	FA	343,053	955,420	08/14/2019	02/19/2030
G17378-AK-5	BROOKFIELD UTILITIES		B		2.B FE	18,109,500	84.0340	15,766,384	18,762,000	18,762,000	0	0	0	(334,500)	4.770	4.770	AO	198,877	916,484	06/15/2022	04/11/2043
G1746#-AA-4	CADENT FINANCE		C		1.G FE	35,000,000	93.1820	32,613,606	35,000,000	35,000,000	0	0	0	0	4.070	4.070	MS	403,608	1,424,500	02/15/2019	03/19/2031
G1746#-AE-6	CADENT FINANCE		C		1.G FE	8,000,000	102.8930	8,231,480	8,000,000	8,000,000	0	0	0	0	6.150	6.150	AO	90,200	0	10/25/2022	04/25/2030
G1847#-AA-2	CAPITAL INVESTORS			1	1.D PL	23,267,400	87.0040	17,119,309	19,676,400	19,676,400	0	0	0	(1,297,700)	1.480	1.480	MS	73,612	309,123	05/25/2021	06/08/2031
G2001#-AA-2	BRIDGEPOINT US		C		1.E PL	5,000,000	100.5040	5,025,197	5,000,000	5,000,000	0	0	0	0	6.060	6.061	JJ	127,092	0	03/07/2024	06/07/2027
G2001#-AB-0	BRIDGEPOINT US		C		1.E PL	6,000,000	99.4920	5,969,533	6,000,000	6,000,000	0	0	0	0	6.080	6.080	JJ	153,013	0	03/07/2024	06/06/2029
G2037*-AJ-5	CHANEL LIMITED		C		1.D	11,000,000	83.2710	9,159,777	11,000,000	11,000,000	0	0	0	0	2.450	2.450	AO	58,392	269,500	10/02/2020	10/13/2030
G2037*-AK-2	CHANEL LIMITED		C		1.D	19,500,000	78.8960	15,384,804	19,500,000	19,500,000	0	0	0	0	2.550	2.550	AO	107,738	497,250	10/02/2020	10/13/2032
G2037*-AL-0	CHANEL LIMITED		C		1.D	5,000,000	75.6400	3,781,998	5,000,000	5,000,000	0	0	0	0	2.700	2.700	AO	29,250	135,000	10/02/2020	10/13/2035
G2037*-AM-8	CHANEL LIMITED		C		1.D	3,500,000	72.8990	2,551,452	3,500,000	3,500,000	0	0	0	0	3.200	3.200	AO	24,267	112,000	10/02/2020	10/13/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G294A@-AM-1	DYSON FINANCE				1.G	100,642,012	95.5450	67,647,230	70,801,527	70,801,527	0	0	0	(8,112,257)	2.620	2.620	FA	716,236	1,969,571	03/26/2020	02/12/2030
G2956@-AV-3	Associated British Ports		B		1.G FE	12,346,000	93.2590	11,664,806	12,508,000	12,508,000	0	0	0	(223,000)	5.400	5.400	FA	253,287	689,121	01/19/2023	08/16/2040
G2956@-AZ-4	Associated British Ports		C		1.G FE	3,000,000	97.7250	2,931,761	3,000,000	3,000,000	0	0	0	0	5.300	5.300	FA	60,067	79,500	01/30/2024	02/15/2032
G2962#-AB-7	ABP FOODS				2.B	3,645,150	89.5590	2,782,431	3,106,800	3,106,800	0	0	0	(204,900)	1.240	1.240	JJ	17,122	40,511	12/17/2020	01/21/2031
G2962#-AD-3	ABP FOODS				2.B	3,645,150	85.6390	2,660,618	3,106,800	3,106,800	0	0	0	(204,900)	1.270	1.270	JJ	17,536	41,491	12/17/2020	01/21/2033
G2962#-AF-8	ABP FOODS				2.B	3,645,150	80.9020	2,513,476	3,106,800	3,106,800	0	0	0	(204,900)	1.410	1.410	JJ	19,469	46,065	12/17/2020	01/21/2036
G3301*-AA-1	FIL LIMITED				2.A	74,163,000	98.4240	72,634,495	73,797,200	73,797,200	0	0	0	(1,315,700)	2.550	2.550	MS	496,594	1,958,558	03/12/2020	03/26/2025
G6655@-AB-2	NORTHERN GAS NETWORKS				2.A	23,778,000	87.0190	19,591,870	22,514,400	22,514,400	0	0	0	(401,400)	2.970	2.970	JJ	317,622	685,063	10/11/2018	01/10/2031
G6750*-AE-2	1887 CO LTD		B		2.C	26,420,000	94.3750	23,608,817	25,016,000	25,016,000	0	0	0	(446,000)	2.960	2.960	JJ	351,725	758,618	10/11/2018	01/10/2029
G6750*-AG-7	1887 CO LTD		B		2.C	22,417,500	108.9460	28,616,690	26,266,800	26,266,800	0	0	0	(468,300)	6.170	6.170	JD	103,542	1,649,620	09/28/2022	12/08/2032
G6764#-AA-0	ROLLS ROYCE PLC		C	1	2.C	2,105,263	97.8000	2,058,946	2,105,263	2,105,263	0	0	0	0	2.400	2.407	JAJO	11,088	50,526	10/21/2016	10/12/2026
G6764@-AA-2	ROLLS ROYCE PLC		C		2.C	6,224,352	97.8270	6,089,101	6,224,352	6,224,352	0	0	0	0	2.960	2.971	JAJO	40,431	184,241	07/12/2017	04/12/2027
G6970*-AV-8	PEEL PORTS PP		C		2.B PL	15,000,000	89.5160	13,427,341	15,000,000	15,000,000	0	0	0	0	3.220	3.220	JJ	241,500	483,000	02/10/2022	12/06/2029
G7304*-AJ-0	QUADGAS FINANCE				2.C FE	13,070,300	70.2370	8,785,241	12,508,000	12,508,000	0	0	0	(223,000)	2.930	2.929	JD	11,198	369,620	10/23/2020	01/21/2036
G7334@-BC-6	ROLLS-ROYCE		D		2.B FE	10,000,000	99.6900	9,969,049	10,000,000	10,000,000	0	0	0	0	5.340	5.336	FA	40,050	0	10/30/2024	12/04/2027
G7334@-BD-4	ROLLS-ROYCE		D		2.B FE	8,000,000	99.5330	7,962,626	8,000,000	8,000,000	0	0	0	0	5.440	5.443	FA	32,640	0	10/30/2024	12/04/2029
G7742#-AA-5	SCHWARZ GROUP		D		2.A	45,000,000	101.3650	45,614,119	45,000,000	45,000,000	0	0	0	0	5.960	5.960	MN	283,100	1,341,000	04/23/2024	05/23/2031
G7895*-AN-6	SCOTTISH MORTGAGE		C		1.E	11,000,000	61.0930	6,720,240	11,000,000	11,000,000	0	0	0	0	2.990	2.990	JJ	151,659	328,900	12/02/2021	01/19/2052
G8038#-AN-8	SERCO GROUP PLC		C		2.C PL	4,000,000	98.0590	3,922,372	4,000,000	4,000,000	0	0	0	0	3.270	3.270	AO	30,157	130,800	09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC		C		2.C PL	8,000,000	93.5230	7,481,866	8,000,000	8,000,000	0	0	0	0	3.550	3.550	AO	65,478	284,000	09/16/2020	10/08/2027
G8056*-AA-7	SEVERN TRENT WATER		C	1	2.A	28,800,000	96.5620	27,809,915	28,800,000	28,800,000	0	0	0	0	3.690	3.690	MS	348,336	1,062,680	11/05/2015	03/03/2027
G8056*-AH-2	SEVERN TRENT WATER				1.F	15,530,400	91.0830	13,671,232	15,009,600	15,009,600	0	0	0	(267,600)	2.720	2.720	MN	61,239	415,442	08/07/2018	11/07/2028
G8338#-AC-9	SPECTRIS PLC		D		2.B	20,000,000	97.7780	19,555,610	20,000,000	20,000,000	0	0	0	0	5.030	5.030	MN	153,694	0	10/16/2024	11/06/2029
G8338#-AD-7	SPECTRIS PLC		D		2.B	15,000,000	97.8060	14,670,853	15,000,000	15,000,000	0	0	0	0	5.130	5.130	MN	117,563	0	10/16/2024	11/06/2030
L3551#-AM-2	FERRERO INTERNATIONAL SA		C		2.A	2,500,000	96.6020	2,415,054	2,500,000	2,500,000	0	0	0	0	4.960	4.960	JD	3,789	124,000	05/11/2023	06/20/2030
L8992#-AB-2	SYNGENTA LUXEMBOURG		C	1	2.B	20,000,000	99.8090	19,961,816	20,000,000	20,000,000	0	0	0	0	5.350	5.350	JD	68,361	1,070,000	12/08/2005	12/08/2025
L9619@-AB-5	VTG FINANCE				2.B FE	5,875,750	81.5590	4,223,120	5,178,000	5,178,000	0	0	0	(341,500)	1.700	1.700	AO	15,160	94,142	10/01/2020	10/29/2035
L9619@-AC-3	VTG FINANCE				2.B FE	7,050,900	76.2700	4,739,141	6,213,600	6,213,600	0	0	0	(409,800)	1.980	1.980	AO	21,188	131,049	10/01/2020	10/29/2040
N3149*-AD-3	EVOS FINANCE BV		D		2.B PL	55,000,000	102.6650	56,465,569	55,000,000	55,000,000	0	0	0	0	6.000	6.000	JD	9,167	1,521,667	06/26/2024	06/30/2031
N3167#-AA-2	FERRARI NV				1.F PL	39,294,500	91.3690	33,117,788	36,246,000	36,246,000	0	0	0	(2,390,500)	1.120	1.120	FA	169,148	424,712	07/19/2019	08/01/2029
N4281@-BW-4	VOPAK NV		C	1	2.B	7,000,000	97.2710	6,808,956	7,000,000	7,000,000	0	0	0	0	4.140	4.140	JD	9,660	289,800	09/26/2018	06/19/2027
N4281@-CA-1	VOPAK NV		C		2.B	6,000,000	88.4560	5,307,354	6,000,000	6,000,000	0	0	0	0	3.300	3.300	JD	6,600	198,000	06/01/2020	12/19/2030
N4281@-CK-9	VOPAK NV		C		2.B	8,000,000	99.0270	7,922,158	8,000,000	8,000,000	0	0	0	0	5.120	5.120	JD	13,653	409,600	04/05/2023	06/19/2028
N5744S-AB-9	MINEJESA CAPITAL BV		C	1	2.C FE	2,054,214	93.0610	1,861,223	2,000,000	2,044,273	0	(2,409)	0	0	5.625	5.380	FA	44,063	112,500	06/19/2020	08/10/2037
N7002#-AB-0	PERFETTI VAN MELLE		D		2.A	2,130,340	101.4730	2,029,459	2,000,000	2,125,308	0	(5,032)	0	0	5.980	4.734	AO	21,594	59,800	09/13/2024	10/26/2030
Q0458*-AD-1	AQUASURE FINANCE		C		1.G FE	4,540,200	94.2640	4,336,160	4,600,000	4,514,581	0	3,242	0	0	3.280	4.051	JJ	70,830	52,480	09/13/2024	07/12/2027
Q0458*-AF-6	AQUASURE FINANCE		C		1.G FE	11,034,894	91.7550	10,125,052	11,034,894	11,034,894	0	0	0	0	4.320	4.320	JJ	223,788	476,707	10/16/2018	01/12/2034
Q0695#-AA-6	AURIZON NETWORK PTY		C		2.A FE	5,000,000	97.1320	4,856,622	5,000,000	5,000,000	0	0	0	0	6.530	6.530	JD	2,721	326,500	04/20/2023	06/28/2033
Q0845#-AA-5	AUSTRALIAN GAS NETWORKS		C	1	1.G	12,000,000	96.1890	11,542,623	12,000,000	12,000,000	0	0	0	0	3.620	3.620	MS	133,940	434,400	06/04/2015	09/10/2027
Q1297#-AK-4	CSL LIMITED		C	1	1.G	9,000,000	94.9520	8,545,717	9,000,000	9,000,000	0	0	0	0	3.170	3.170	AO	68,948	285,300	09/12/2017	10/04/2027
Q1629#-AN-7	BRISBANE AIRPORT		C	1	2.B	15,000,000	96.4210	14,463,177	15,000,000	15,000,000	0	0	0	0	3.820	3.820	JD	25,467	580,500	03/16/2017	06/15/2027
Q2464#-AB-9	CIVIC NEXUS		C	1	1.E FE	13,853,405	94.6500	13,112,271	13,853,405	13,853,405	0	0	0	0	3.400	3.400	JD	39,251	487,801	08/13/2015	09/01/2032
Q3079#-AF-5	DALRYMPLE BAY FINANCE PTY		C		2.C FE	7,780,590	87.0600	7,835,420	9,000,000	7,987,221	0	136,246	0	0	4.187	6.507	JD	30,356	376,830	04/05/2023	12/02/2030
Q3092*-AF-2	DALRYMPLE BAY FINANCE PTY		C		2.B FE	6,000,000	98.5960	5,915,776	6,000,000	6,000,000	0	0	0	0	7.060	7.060	JJ	205,917	423,600	03/30/2023	07/06/2033
Q3393*-AJ-0	ELECTRANET		C	1	2.B	8,000,000	95.4960	7,639,682	8,000,000	8,000,000	0	0	0	0	3.910	3.910	MN	39,969	312,800	09/26/2018	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3393*-AL-5	ELECTRANET		C	1	2.B	12,000,000	98.9360	11,872,285	12,000,000	12,000,000	0	0	0	0	3.440	3.440	FA	152,507	412,800	05/14/2015	08/18/2025
Q3629#-AP-8	SA POWER NETWORKS		C		1.G	7,500,000	92.9930	6,974,462	7,500,000	7,500,000	0	0	0	0	3.560	3.560	FA	111,250	267,000	04/04/2019	08/01/2029
Q3793#-AC-7	FIRST GAS				2.B FE	8,360,400	102.3260	6,868,943	6,712,800	6,712,800	0	0	0	(870,000)	6.220	2.280	MJSD	9,279	534,508	11/24/2020	03/23/2036
Q3793#-AD-5	FIRST GAS		C		2.B FE	5,000,000	91.4960	4,574,793	5,000,000	5,000,000	0	0	0	0	2.320	2.320	MS	31,578	116,000	03/10/2021	03/23/2028
Q3793#-AE-3	FIRST GAS		C		2.B FE	9,000,000	87.2380	7,851,425	9,000,000	9,000,000	0	0	0	0	2.590	2.590	MS	63,455	233,100	03/10/2021	03/23/2030
Q5426#-AC-7	TABCORP FINANCE		C		2.A FE	28,726,068	96.7830	29,034,871	30,000,000	29,076,773	0	141,740	0	0	4.820	5.480	JD	76,317	1,446,000	06/01/2022	06/12/2030
Q5664#-AA-2	LONDSDALE FINANCE		C		2.B FE	22,000,000	95.5520	21,021,519	22,000,000	22,000,000	0	0	0	0	4.190	4.190	AO	230,450	921,800	06/27/2018	10/01/2028
Q5995#-AE-4	MERIDIAN ENERGY		C		2.A YE	40,500,000	93.1930	37,743,272	40,500,000	40,500,000	0	0	0	0	3.860	3.860	AO	269,235	1,563,300	02/14/2019	04/29/2029
Q6518#-AA-8	NSW PORTS FINANCE		C	1	2.B YE	10,000,000	99.3910	9,939,125	10,000,000	10,000,000	0	0	0	0	3.340	3.340	AO	57,522	334,000	03/19/2015	04/29/2025
Q6518#-AD-2	NSW PORTS FINANCE		C	1	2.B YE	16,000,000	98.5920	15,774,786	16,000,000	16,000,000	0	0	0	0	3.710	3.710	JJ	263,822	593,600	10/15/2015	01/21/2026
Q6518#-AG-5	NSW PORTS FINANCE		C		2.B FE	9,000,000	88.9470	8,005,203	9,000,000	9,000,000	0	0	0	0	4.160	4.160	AO	83,200	374,400	03/14/2018	04/11/2033
Q6518@-AE-2	NSW ELECTRICITY NETWORKS		C	1	2.B FE	17,500,000	96.2680	16,846,981	17,500,000	17,500,000	0	0	0	0	3.550	3.550	AO	129,427	621,250	07/20/2017	10/16/2027
Q6568@-AA-9	NETWORK FINANCE		C		2.A	45,000,000	95.8630	43,138,517	45,000,000	45,000,000	0	0	0	0	3.500	3.501	AO	385,000	1,575,000	11/16/2017	02/14/2028
Q6646*-AA-7	ADELAIDE AIRPORT		C	1	2.B	8,000,000	98.8860	7,910,909	8,000,000	8,000,000	0	0	0	0	3.730	3.730	MS	88,691	298,400	05/05/2015	09/14/2025
Q7160#-AR-0	ORICA FINANCE LIMITED		C		2.B	4,500,000	102.8210	4,626,926	4,500,000	4,500,000	0	0	0	0	5.820	5.820	AO	54,563	261,900	02/23/2023	10/16/2032
Q7397#-AS-3	VISY INDUSTRIES AUSTRALIA		C	1	2.B PL	8,000,000	96.5400	7,723,161	8,000,000	8,000,000	0	0	0	0	3.790	3.790	JJ	141,493	303,200	03/11/2015	07/13/2027
Q7794#-AH-6	QPH FINANCE		C		2.B FE	3,000,000	92.6010	2,778,032	3,000,000	3,000,000	0	0	0	0	4.110	4.110	FA	48,978	123,300	07/18/2018	08/08/2030
Q7794#-AM-5	QPH FINANCE		C		2.B FE	7,000,000	83.7880	5,865,180	7,000,000	7,000,000	0	0	0	0	3.100	3.100	FA	81,978	217,000	02/24/2022	08/15/2032
Q8059@-AA-1	TITLES QUEENLAND		C		1.F FE	20,000,000	73.3590	14,671,775	20,000,000	20,000,000	0	0	0	0	2.800	2.800	MS	164,889	560,000	03/18/2021	03/15/2037
Q8562*-AF-2	SONIC HEALTHCARE		C		2.B	52,000,000	89.1460	46,355,915	52,000,000	52,000,000	0	0	0	0	3.010	3.010	JJ	721,731	1,565,200	10/09/2019	01/15/2030
Q9194*-AL-3	TRANSURBAN QUEENSLAND		C		2.B FE	16,000,000	94.6170	15,138,640	16,000,000	16,000,000	0	0	0	0	3.960	3.960	MN	80,960	633,600	03/27/2019	05/15/2029
Q91948-AG-2	TRANSPOWER NEW ZEALAND		C		1.D	4,000,000	96.4260	3,857,031	4,000,000	4,000,000	0	0	0	0	2.810	2.810	JD	937	112,400	06/02/2016	06/28/2026
Q9389#-AH-3	VECTOR LIMITED		C		2.A	45,000,000	82.3270	37,047,285	45,000,000	45,000,000	0	0	0	0	2.640	2.640	MS	359,700	1,188,000	03/03/2020	03/12/2032
Q9469*-AB-3	VISY KRAFT				2.C YE	35,282,000	82.5390	23,494,422	28,464,800	28,464,800	0	0	0	(2,870,400)	4.060	4.060	AO	243,975	1,224,305	01/28/2021	04/15/2036
Q9609*-AA-6	WESTCONNEX FINANCE		C		2.A FE	2,000,000	86.2600	1,725,210	2,000,000	2,000,000	0	0	0	0	2.980	2.980	MS	17,549	59,600	05/11/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE		C		2.A FE	2,000,000	83.3080	1,666,169	2,000,000	2,000,000	0	0	0	0	3.080	3.080	JD	2,738	61,600	05/11/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX FINANCE		C		2.A FE	4,000,000	79.7380	3,189,536	4,000,000	4,000,000	0	0	0	0	3.280	3.280	JD	5,831	131,200	05/11/2021	06/15/2036
R2284#-AD-2	STATNETT SF		C		1.F	13,753,883	73.9330	11,089,910	15,000,000	13,962,511	0	37,187	0	0	3.790	4.347	JJ	251,088	568,500	10/01/2018	01/22/2043
R2284#-AH-3	STATNETT SF		C		1.F	23,208,372	73.3130	18,328,129	25,000,000	23,503,140	0	52,636	0	0	3.770	4.241	MS	285,368	942,500	10/01/2018	06/12/2043
W2710@-AD-2	ELLEVIO		C	1	2.B FE	34,000,000	96.3820	32,769,795	34,000,000	34,000,000	0	0	0	0	3.190	3.189	FA	364,546	1,084,600	09/26/2018	10/26/2026
W2710@-AE-0	ELLEVIO		C	1	2.B FE	20,000,000	92.9230	18,584,593	20,000,000	20,000,000	0	0	0	0	3.290	3.290	FA	224,817	658,000	09/08/2016	10/26/2028
W3569*-AA-0	NORDIQUS HOLDING NEWCO AB		B		2.A PL	26,845,018	100.0000	26,281,802	26,281,802	26,281,802	0	0	0	(563,216)	4.450	4.450	JAJO	285,888	125,677	07/25/2024	10/03/2034
X5151*-AJ-9	LANDSVIRKJUN		C		2.A	5,900,000	89.1050	5,257,192	5,900,000	5,900,000	0	0	0	0	2.790	2.790	MN	19,662	164,610	08/26/2020	11/18/2029
Z08947-61-6	LOGAN GROUP		C		6. *	79,088	9.4160	84,743	900,000	79,088	26,238	0	9,145	0	5.250	79.945	AO	0	0	10/15/2020	10/19/2025
ZP3166-49-0	COUNTRY GARDEN CO		C	2	6. *	572,753	10.2490	694,890	6,780,000	572,753	98,869	(84,957)	0	0	5.125	74.540	JJ	0	0	10/02/2020	01/14/2027
ZP3166-54-0	COUNTRY GARDEN CO		C		6. *	23,100	10.3430	28,961	280,000	23,100	769	(920)	0	0	5.625	70.229	JJ	0	0	09/24/2020	01/14/2030
ZQ5578-60-9	ADANI TRANSMISSION		C		2.C FE	9,713,859	77.8500	7,340,144	9,428,625	9,684,341	0	(9,264)	0	0	4.250	3.828	MN	44,524	400,717	11/12/2021	05/21/2036
ZR7485-93-4	CORPORACION NACIONAL		C	2	2.A FE	43,400,338	67.0550	26,708,106	39,830,000	43,043,854	0	(84,794)	0	0	3.700	3.222	JJ	618,139	1,473,710	07/30/2020	01/30/2050
ZS0947-92-0	SAUDI ARABIAN OIL CO		C		1.E FE	2,461,250	86.3630	1,899,975	2,200,000	2,412,590	0	(11,399)	0	0	4.250	3.391	AO	19,479	93,500	06/18/2020	04/16/2039
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,469,534,894	XXX	18,803,490,692	20,835,417,248	21,276,509,950	(240,497)	(20,021,341)	1,305,102	(37,549,881)	XXX	XXX	XXX	210,758,104	804,667,868	XXX	XXX
000780-PR-1	AMAC 2003-13 A7			4	1.A FM	79,823	92.5200	74,363	80,375	76,208	0	(521)	0	0	5.500	5.512	MON	368	4,420	02/06/2004	01/25/2034
00442J-AD-6	ACE 2007-ASP1 A2C			2	1.A FM	271,288	37.5810	254,222	676,465	271,288	0	23,042	117,135	0	4.973	30.041	MON	561	8,897	09/30/2020	03/25/2037
02147Y-AJ-4	CWALT 2006-27CB A9			1	1.A FM	1,705,507	54.9480	1,186,277	2,158,916	0	0	(73,950)	0	0	6.000	0.000	MON	10,795	137,100	09/07/2006	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10			1	1.A FM	4,055,654	54.9480	2,819,669	5,131,541	0	0	(180,097)	0	0	6.000	0.000	MON	25,658	325,877	09/07/2006	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02150J-AC-6	CWALT 2007-9T1 1A3			4	1.A FM	5,878,089	48.0980	3,879,728	8,066,263	2,890	0	(290,896)	0	0	6.000	6.542	MON	40,331	348,063	06/13/2007	05/25/2037
058933-AQ-5	BAFC 2006-D 5A3			4	1.A FM	837,766	88.0550	832,857	945,841	0	0	(791,408)	0	0	5.392	0.000	MON	4,250	46,785	05/02/2006	05/20/2036
05946X-NN-9	BAFC 2004-5 1A1			2	1.A FM	1,851,539	95.2200	1,763,028	1,851,539	1,851,539	0	0	0	0	5.250	2.426	MON	8,100	97,036	09/26/2018	12/20/2034
05948K-R4-3	BOAA 2005-10 1CB5			4	1.A FM	574,321	89.1690	577,304	647,424	572,139	0	(7,639)	0	0	5.500	6.311	MON	2,967	35,608	11/15/2005	11/25/2035
05949C-MV-5	BOAMS 2005-K 4A1			4	1.A FM	92,582	90.1250	91,019	100,991	43,312	0	(5,330)	0	0	4.676	3.684	MON	394	4,490	11/14/2005	12/25/2035
05950A-AQ-9	BOAA 2006-4 3CB3			4	1.A FM	1,899,694	94.1250	2,220,178	2,358,752	995,666	0	(233,017)	0	0	6.000	6.172	MON	11,794	141,525	04/25/2006	05/25/2046
05950L-AE-2	BOAMS 2006-3 1A5			4	1.A FM	1,170,943	85.1190	1,146,797	1,347,288	667,727	0	(157,130)	0	0	6.250	6.387	MON	7,017	82,594	09/13/2006	10/25/2036
05950M-AH-3	BAFC 2006-G 3A2				1.A FM	97,161	100.3970	96,591	96,209	96,209	0	0	0	0	7.018	5.080	MON	563	5,120	02/17/2022	07/20/2036
059522-BC-5	BAFC 2007-C 4A1			4	1.A FM	1,463,757	89.9550	1,542,810	1,715,084	1,463,757	0	0	0	0	4.799	7.742	MON	6,859	81,412	10/22/2018	05/20/2036
06051G-BU-2	BANK OF AMERICA 2004-2 3A1			4	1.A FM	50,894	99.0830	50,427	50,894	50,894	0	0	0	0	5.500	1.969	MON	233	2,799	10/22/2018	09/20/2034
07384Y-NA-0	BSABS 2003-AC5 A5			4	1.A FM	13,854	98.8640	13,853	14,012	14,012	0	0	0	0	5.250	5.094	MON	61	736	10/31/2003	10/25/2033
07387A-AA-3	BSARM 2005-1 1A1				2.C FM	338,379	96.2240	327,710	340,569	340,569	0	0	0	0	5.543	4.665	MON	1,573	18,328	02/17/2022	03/25/2035
07387A-AV-7	BSARM 2005-3 1A1				1.A FM	16,037	99.7430	16,240	16,282	16,037	0	0	0	0	6.311	14.575	MON	83	948	02/17/2022	06/25/2035
073914-WC-3	BSMSI 1997-6 3A			4	1.A FM	998	100.0290	1,022	1,022	1,002	0	4	38	0	5.880	7.296	MON	5	54	10/22/2018	06/25/2030
1248MB-AL-9	CBASS 2007-CB2 A2E			4	1.A FM	2,080,703	55.8690	1,622,171	2,903,542	1,089,469	0	(181,782)	0	0	3.558	5.674	MON	8,609	86,868	02/26/2007	02/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3			4	1.A FM	1,218,554	80.3310	1,442,234	1,795,372	876,774	0	(44,034)	0	0	3.012	5.753	MON	4,507	56,188	02/24/2006	12/25/2036
12564E-AA-0	CMW 2020-CMW C			2	1.A	1,003,923	79.8630	792,847	992,754	1,003,923	0	0	0	0	2.500	2.391	MON	2,068	24,819	03/29/2021	04/25/2051
126673-P5-5	CWL 2005-4 MF4			4	1.A FM	0	18.0000	173,595	984,146	0	0	0	0	0	5.335	0.000	MON	4,375	25,088	10/22/2018	10/25/2035
126673-RB-0	CWL 2004-13 MF4			4	1.A FM	502,264	88.3040	1,968,431	2,229,165	0	0	0	0	0	5.499	0.000	MON	10,215	85,396	10/12/2007	02/25/2035
126673-Z4-7	CWL 2005-7 MF3			4	1.A FM	181,869	87.8600	1,098,254	1,250,000	181,869	0	0	0	0	5.115	37.852	MON	5,328	53,304	10/22/2018	10/25/2035
126673-ZT-2	CWL 2005-3 AF5A			4	1.A FM	271,895	99.2900	269,977	271,907	271,895	0	0	0	0	4.068	6.530	MON	922	11,061	03/23/2005	08/25/2035
12667F-HW-8	CWALT 2004-9T1 A13			4	1.A FM	356,811	96.8860	373,120	385,114	365,941	0	2,947	0	0	5.500	7.670	MON	1,765	21,181	04/22/2004	07/25/2034
12667G-5G-4	CWALT 2005-40CB A1			4	1.A FM	206,246	62.3580	154,027	247,003	58,426	0	(22,602)	0	0	5.500	6.481	MON	1,132	13,589	05/18/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	2,688,420	86.5480	2,461,931	2,844,596	973,734	0	(262,542)	0	0	5.500	5.437	MON	13,038	156,403	03/09/2005	05/25/2035
12667G-KB-8	CWALT 2005-21CB A2			4	1.A FM	4,277,540	76.6970	3,392,492	4,423,218	3,009,808	0	(229,783)	0	0	5.250	4.387	MON	19,352	231,774	05/11/2005	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15			4	1.A FM	928,336	81.7410	850,104	1,039,991	0	0	0	0	0	5.500	0.000	MON	4,767	57,187	10/12/2007	07/25/2035
126694-3Y-2	CWHL 2006-HYB3 2A1A				1.A FM	148,680	91.4420	138,731	151,714	151,092	0	1,766	0	0	4.522	4.600	MON	572	6,770	02/02/2021	05/20/2036
12669A-TQ-7	CWALT 1998-4 B1			4	1.A FM	79,637	98.7020	80,058	81,111	54,716	0	(7,747)	0	0	6.750	7.042	MON	456	5,475	06/16/1998	08/25/2028
12669A-TR-5	CWALT 1998-4 B2			4	1.A FM	20,745	97.1980	28,070	28,879	18,099	0	758	0	0	6.750	7.064	MON	162	1,949	06/16/1998	08/25/2028
12669F-VZ-3	CWHL 2004-5 2A5			4	1.A FM	148,658	100.0730	153,472	153,360	149,480	0	845	2,193	0	5.500	6.991	MON	703	8,435	05/12/2004	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4			4	1.A FM	1,242,847	96.6720	1,234,887	1,277,399	1,245,831	0	6,580	7,577	0	5.250	6.231	MON	5,589	67,063	08/28/2006	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M			4	1.A FM	1,133,146	81.2450	1,077,069	1,325,700	1,133,146	0	170,852	170,696	0	5.645	21.889	MON	6,236	78,739	04/23/2007	07/25/2034
12669G-BA-8	CWHL 2004-HYB6 A2				1.A FM	155,055	96.9790	151,616	156,339	155,055	0	0	0	0	6.028	7.336	MON	785	8,681	02/17/2022	11/20/2034
16159G-AC-3	CHASE 2019-ATR2 A3			4	1.A	1,077,263	88.5580	943,388	1,065,279	1,077,263	0	0	0	0	3.500	2.911	MON	3,107	37,251	07/29/2019	07/25/2049
161630-CH-9	CHASE 2007-A1 13M2				1.A FM	202,508	92.8630	196,391	211,484	202,508	0	0	0	0	4.430	10.708	MON	781	9,312	02/17/2022	03/25/2037
16163B-AZ-7	CHASE 2006-S2 2A4			4	1.A FM	1,735,421	38.2440	970,278	2,537,081	744,459	0	(88,561)	0	0	6.000	5.985	MON	12,685	112,541	09/22/2006	10/25/2036
172973-2R-9	CMSI 2005-6 1A5			4	1.A FM	520,358	96.1170	539,068	560,843	545,333	0	396	0	0	5.625	6.722	MON	2,629	31,547	04/17/2006	09/25/2035
172973-XA-2	CMSI 2004-3 A6			4	1.A FM	68,610	95.2890	70,417	73,898	71,671	0	77	0	0	5.250	6.302	MON	323	3,865	05/26/2004	05/25/2034
17328P-CB-7	CMLTI 2020-EXP2 B3W			2	1.G	907,863	88.3580	802,570	908,321	908,321	0	0	0	0	4.137	3.316	MON	3,131	37,166	10/28/2020	08/25/2050
17328P-CC-5	CMLTI 2020-EXP2 B4			2	3.B FE	466,360	62.9460	370,479	588,570	475,919	0	865	0	0	4.137	5.341	MON	2,029	24,558	10/28/2020	08/25/2050
22541S-Z3-5	CSFB 2004-8 CB1			4	1.A FM	439,859	77.2910	348,713	451,171	291,321	0	(21,160)	0	0	5.580	5.451	MON	2,098	25,175	01/18/2005	12/25/2034
225470-P3-1	CSFB 2006-3 2A12			4	1.A FM	2,687,229	53.2390	1,659,966	3,117,974	544,975	0	(127,548)	0	0	5.750	6.071	MON	14,940	164,412	04/11/2006	04/25/2036
23242W-AE-9	CWALT 2006-J4 1A5			4	1.A FM	1,691,630	28.0700	720,237	2,565,857	0	0	0	0	0	6.250	0.000	MON	13,364	144,264	07/28/2006	07/25/2036
31359U-VL-6	FNW 1998-W6 B1			4	6. *	11,651	99.1930	13,819	13,932	13,819	1,905	0	0	0	7.085	5.608	MON	82	967	01/08/1999	10/25/2028
31359V-HB-2	FNW 1999-W1 M			4	1.A FM	135,352	101.0880	137,750	136,267	135,587	0	10	0	0	6.870	6.998	MON	780	9,362	01/08/1999	02/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359V-HC-0	FNW 1999-W1 B1			4	1.A FM	48,710	95.8850	47,471	49,508	48,785	0	3,093	798	0	6.870	7.697	MON	283	4,675	01/08/1999	02/25/2029
31359V-ML-4	FNW 1999-W3 M			4	1.A FM	82,570	98.6200	81,075	82,210	82,210	0	0	0	0	6.870	6.836	MON	471	5,648	01/26/1999	03/25/2029
31359V-MM-2	FNW 1999-W3 B1			4	1.A FM	22,466	97.6150	33,913	34,741	0	0	0	0	0	6.870	0.000	MON	199	2,424	01/26/1999	03/25/2029
32051G-WU-5	FHAMS 2005-6 1A5			4	1.A FM	1,156,260	58.2170	791,370	1,359,353	753,690	0	(39,305)	0	0	5.500	5.438	MON	6,230	74,764	09/08/2005	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4			4	1.A FM	2,019,539	46.7350	1,110,888	2,376,998	933,963	0	(119,828)	0	0	5.500	5.652	MON	10,895	130,735	10/21/2005	11/25/2035
337355-AA-9	FUCRA 1997-1 B1			4	5.B FM	183,559	99.0500	239,587	241,885	264,377	0	12,256	0	0	7.000	7.607	MON	1,411	14,068	10/30/1997	11/15/2028
36185M-EV-0	GMACM 2006-AR2 2A1			4	1.A FM	2,630,838	68.0770	2,514,225	3,693,211	2,630,838	0	69,748	210,446	0	0.000	6.063	MON	0	150,374	10/14/2020	05/19/2036
41161P-VF-7	HARBORVIEW 2005-12 1A1A			4	3.A FM	1,349,775	53.3310	1,349,775	2,530,938	1,349,775	0	701,651	1,181,163	0	6.825	23.937	MON	14,402	120,249	11/19/2020	10/19/2035
41161U-AC-6	HVMLT 2006-6 2A1A				1.A FM	929,323	44.6200	851,226	1,907,702	929,323	0	60,703	142,955	0	4.969	22.758	MON	7,899	84,640	02/26/2021	08/19/2036
466247-ER-0	JPMMT 2004-S1 1A7			4	1.A FM	46,056	92.3050	44,183	47,866	46,056	0	2,725	4,535	0	5.000	15.633	MON	199	2,740	08/02/2007	09/25/2034
466247-LX-9	JPMMT 2005-A1 5A2			4	1.A FM	447,434	101.7050	472,026	464,113	464,113	0	0	0	0	7.281	4.729	MON	2,816	30,552	02/28/2005	02/25/2035
466247-NV-1	JPMMT 2005-A2 5A2			4	1.A FM	38,987	100.2280	41,293	41,199	41,147	0	13	0	0	7.583	4.789	MON	260	2,734	04/08/2005	04/25/2035
466247-UW-1	JPMMT 2005-S2 2A4			4	1.A FM	1,433,227	76.8270	1,180,965	1,537,168	962,268	0	(76,148)	0	0	5.500	5.421	MON	7,045	88,973	09/08/2005	09/25/2035
46629C-AM-9	JPMMT 2006-A5 3A6			4	4.C FM	562,351	82.4570	501,292	607,947	580,458	0	10,542	0	0	5.067	5.982	MON	2,567	29,715	10/16/2020	08/25/2036
46630G-BB-0	JPMMT 2007-A1 7A1				1.A FM	83,285	94.2030	78,677	83,518	83,518	0	0	0	0	5.906	4.395	MON	411	4,605	02/17/2022	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3				1.A FM	78,204	94.2030	73,878	78,424	78,424	0	0	0	0	5.906	4.367	MON	386	4,311	02/17/2022	07/25/2035
46630P-AE-5	JPMMT 2007-A2 2A1				4.C FM	172,509	79.2950	157,384	198,480	180,047	0	4,496	0	0	5.668	7.634	MON	938	10,655	02/17/2022	04/25/2037
46649Y-AC-9	JPMMT 2018-9 A3			4	1.A	355,856	91.3280	323,530	354,251	355,856	0	0	0	0	4.000	3.586	MON	1,181	14,170	02/08/2019	02/25/2049
52523K-AH-7	LXS 2006-17 WF42			4	1.A FM	596,027	95.7090	698,440	729,754	431,833	0	(77,129)	0	0	4.510	5.837	MON	2,743	33,168	10/05/2006	11/25/2036
576433-D4-5	MARM 2005-7 2A1			4	3.C FM	1,371,405	93.0380	1,314,546	1,412,911	1,412,911	0	8,090	0	0	4.731	4.682	MON	5,571	66,340	10/01/2020	09/25/2035
576434-YS-7	MALT 2004-12 6A4			4	1.A FM	431,021	92.5190	402,336	434,868	419,108	0	(2,000)	0	0	5.500	5.437	MON	1,993	23,918	09/26/2018	12/25/2034
57643M-JV-7	MASTR 2004-11 B1			4	1.A FM	97,000	13.3100	68,550	515,023	68,550	(312,385)	245,311	0	0	5.279	79.923	MON	2,266	0	11/29/2004	12/25/2034
59020U-NZ-4	MLCC 2004-G A1			4	1.D FM	13,461	93.0600	12,590	13,528	13,461	0	0	0	0	5.227	2.920	MON	12	791	02/25/2005	01/25/2030
59020U-SM-8	MLCC 2005-A2 A5			4	1.A FM	601,410	93.7770	594,552	634,009	601,410	0	0	0	0	5.485	4.751	MON	2,898	34,854	02/07/2005	02/25/2035
59025G-AA-9	MLMBS 2007-2 1A1				3.B FM	19,695	86.5940	17,895	20,666	20,265	0	89	0	0	6.953	7.377	MON	120	1,084	02/02/2021	08/25/2036
59549W-AC-7	MDST 11 M2			4	3.B FE	173,349	99.7330	172,886	173,349	173,349	0	0	0	0	6.573	1.797	MON	506	11,394	10/22/2018	07/15/2038
617445-CJ-8	MSC 1996-1 B3			4	1.A FM	1,725	95.1420	2,934	3,084	0	0	0	0	0	7.250	0.000	MON	19	205	02/20/1997	01/25/2027
61760C-AN-5	MSRR 2010-R9 2C			4	4.C FM	1,093,795	53.0270	916,061	1,727,552	1,093,795	0	0	0	0	4.781	10.961	MON	6,883	99,356	09/02/2020	12/26/2046
64352V-GW-5	NCHET 2004-A AII9			4	1.A FM	69	160.6450	1,752	1,091	69	0	0	0	0	5.470	566.758	MON	5	40	10/22/2018	08/25/2034
65536P-AM-2	NOMURA 2006-AF1			4	4.A FM	268,273	75.3960	231,172	306,612	268,273	0	0	0	0	4.932	167.627	MON	1,260	15,626	12/10/2020	06/25/2036
761118-GV-4	RALI 2005-QS13 1A4			4	1.A FM	2,313,811	79.2230	2,143,447	2,705,574	1,262,184	0	(246,712)	0	0	5.500	5.791	MON	12,401	151,008	10/18/2005	09/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1			4	1.A FM	1,764	102.2430	17,305	16,925	1,764	0	0	0	0	5.667	430.039	MON	80	925	10/22/2018	10/25/2034
79548K-H9-2	SBM7 1999-2 B2			4	1.A FM	25,780	95.0900	28,349	29,813	0	0	0	0	0	6.500	0.000	MON	161	1,953	01/19/1999	02/25/2029
817430-AJ-3	SEMT SEMT 2006-1 3A1			4	1.A FM	2,892,813	56.8810	2,820,615	4,958,806	2,892,813	0	40,942	746,484	0	4.925	12.696	MON	20,350	232,546	10/14/2020	09/20/2046
81744F-GY-7	SEMT 2005-2 A1			4	2.B FM	279,961	89.5770	250,782	279,961	279,961	0	0	0	0	4.925	0.604	MON	421	16,085	02/17/2005	03/20/2035
81744L-AN-4	SEMT 07			4	1.A FM	1,173,463	80.8580	1,072,534	1,326,445	1,177,358	0	14,058	31,889	0	4.643	6.883	MON	5,132	60,375	09/24/2020	06/20/2037
81745D-AE-1	SEMT 2013-9 A1			4	1.A	2,314,266	89.3120	2,031,518	2,274,637	2,314,266	0	0	0	0	3.500	1.373	MON	6,634	79,612	06/18/2019	07/25/2043
81747W-AA-5	SEMT 2018-7 A1			4	1.A	201,680	92.5020	185,862	200,927	201,680	0	0	0	0	4.000	3.617	MON	670	8,031	02/15/2019	09/25/2048
81748R-AB-3	SEMT 2020-4 A2			4	1.A	1,570,333	79.7610	1,218,251	1,527,376	1,570,333	0	0	0	0	2.500	2.162	MON	3,182	38,184	10/23/2020	11/25/2050
863579-FQ-6	SARM 2004-18 1A1				3.A FM	308,039	90.3360	276,822	306,437	308,039	0	0	0	0	4.991	4.576	MON	1,275	16,045	02/17/2022	12/25/2034
863579-Y6-9	SARM 2006-3 4A				5.A FM	542,583	57.0310	391,697	686,813	542,583	0	0	0	0	4.133	9.771	MON	2,366	30,183	04/06/2021	04/25/2036
89175T-AD-0	TPMT			4	1.A	3,738,267	74.1560	3,123,469	4,212,027	3,816,099	0	27,182	0	0	3.000	3.891	MON	10,530	126,361	06/19/2020	06/25/2058
89176U-AF-1	TPMT 2020-2 M2			4	1.A	13,698,750	79.8980	10,386,778	13,000,000	13,523,314	0	(13,067)	0	0	3.750	3.292	MON	40,625	487,500	10/19/2020	04/25/2060
89178U-AE-2	TPMT 2020-3 M2			4	1.A	23,675,391	86.1660	19,559,677	22,700,000	23,312,637	0	(96,842)	0	0	3.500	3.075	MON	66,208	794,500	10/19/2020	02/25/2063
89179J-AD-8	TOWD POINT MORTGAGE			4	1.E	17,311,852	76.3480	13,231,022	17,330,000	17,311,852	0	0	0	0	3.250	3.265	MON	46,935	563,225	10/08/2020	10/25/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
929227-3N-4	WAMU 2003-S5 CB1			4	1.A FM	731,433	96.4610	718,130	744,477	577,775	0	(42,268)	0	0	5.500	5.361	MON	3,412	40,945	05/27/2005	06/25/2033
92922F-GV-4	WAMU 2003-S11 2A7			4	1.A FM	357,306	97.7540	362,770	371,106	361,809	0	1,154	0	0	5.500	6.282	MON	1,701	20,407	06/22/2004	11/25/2033
92922F-MG-0	WAMU 2004-S1 B1			4	4.C FM	992,484	93.2860	923,251	989,701	989,701	0	0	0	0	5.911	5.796	MON	4,875	58,280	04/21/2004	03/25/2034
92922F-MQ-8	WAMU 2004-RS1 A5			4	1.A FM	126,041	95.6300	121,558	127,113	127,113	0	0	0	0	5.500	5.923	MON	117	6,990	02/20/2004	11/25/2033
933638-AA-6	WAMU 2006-AR19 1A				1.A FM	3,263,944	91.6100	3,067,076	3,347,978	3,263,944	0	0	0	0	5.565	7.539	MON	15,527	154,996	03/03/2022	01/25/2047
939336-3P-6	WMALT 2005-2 2A1			4	1.A FM	566,460	96.4880	638,219	661,448	0	0	(15,956)	0	0	5.500	0.000	MON	3,032	36,600	04/27/2005	04/25/2035
939336-5E-9	WMALT 2005-3 2A1			4	1.A FM	730,888	83.1970	667,153	801,893	525,890	0	(89,824)	0	0	5.500	5.368	MON	3,675	52,233	06/21/2005	05/25/2035
93934F-CS-9	WMALT 2005-8 2CB5			4	1.A FM	500,692	97.0360	575,050	592,616	0	0	0	0	0	5.500	0.000	MON	2,716	32,569	06/09/2006	10/25/2035
93934F-EW-8	WMALT 2005-9 4A1			4	1.A FM	1,451,747	89.4100	1,500,468	1,678,185	65,916	0	(160,241)	0	0	5.500	5.855	MON	7,692	91,248	08/25/2006	11/25/2035
93934N-AW-5	WMALT 2006-5 2CB7			4	1.A FM	3,770,614	72.8570	3,705,379	5,085,810	2,911,022	0	(128,794)	0	0	6.000	6.230	MON	25,429	305,649	07/21/2006	07/25/2036
93935A-AD-4	WMALT 2006-AR5 4A				4.B FM	1,911,083	82.5380	1,715,695	2,078,676	2,076,901	0	65,567	0	0	5.815	5.845	MON	10,073	75,063	05/04/2021	06/25/2046
93936H-AE-6	WMALT 2007-2 1A5			4	1.A FM	1,386,661	82.8600	1,499,384	1,809,538	1,062,082	0	(43,411)	0	0	6.000	6.138	MON	9,048	108,527	04/05/2007	04/25/2037
93936M-AA-3	WMALT 2007-0A4 A1A				2.C FM	2,476,603	89.4090	2,321,677	2,596,700	2,596,700	0	0	0	0	5.585	5.166	MON	12,086	139,999	05/05/2021	04/25/2047
95001T-AA-3	WFMBS 2019-1 A1			4	1.A	112,129	94.4560	105,995	112,217	112,129	0	(83)	0	0	3.921	3.895	MON	367	4,408	01/18/2019	11/25/2048
95002T-AA-2	WFMBS 2020-3 A1			4	1.A	362,813	83.3400	292,761	351,286	362,813	0	0	0	0	3.000	2.340	MON	878	10,539	07/15/2020	06/25/2050
378961-AF-3	GMSL 2004-A B1		C	4	1.A FM	121,473	21.9060	58,160	265,499	58,160	(86,867)	93,418	0	0	5.250	33.036	MON	1,162	0	11/24/2004	11/25/2032
378961-AJ-5	GMSL 2004-A B4		C	4	1.A FM	1,467	0.0010	4	383,044	0	0	0	0	0	5.250	0.000	MON	1,676	(1,676)	11/24/2004	11/25/2032
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						152,208,489	XXX	130,467,587	175,586,441	120,108,393	(397,347)	(2,308,175)	2,615,909	0	XXX	XXX	XXX	670,447	7,748,300	XXX	XXX
05359A-AA-1	AVMT 2018-AVM A			4	1.A	8,742,713	96.1820	7,607,992	7,910,000	8,269,909	0	(97,799)	0	0	4.112	2.811	MON	27,107	330,706	06/27/2019	07/05/2040
05359A-AG-8	AVMT 2018-AVM C			4	1.A	11,929,141	93.7690	11,252,230	12,000,000	11,985,005	0	2,564	0	0	4.112	4.232	MON	41,123	501,703	10/25/2018	07/05/2040
05492T-AJ-9	BBCMS 2020-C6 C			2	1.G	7,653,809	85.0570	6,379,258	7,500,000	7,534,644	0	(7,591)	0	0	3.045	2.941	MON	19,031	228,375	02/16/2021	02/15/2053
05526Q-AA-4	BAMLL 2015-200P A			4	1.A	9,848,438	99.1630	9,916,309	10,000,000	9,983,360	0	17,136	0	0	3.218	3.418	MON	26,817	321,800	01/05/2016	04/14/2033
05550M-AX-2	BBCMS 2019-C3 AS			2	1.A	6,210,313	93.4020	6,071,138	6,500,000	6,223,424	0	13,112	0	0	3.895	4.982	MON	21,098	42,196	10/02/2024	05/15/2052
05552Y-AE-6	BBCMS 2022-C16 A5			2	1.A	13,864,365	96.1050	12,974,156	13,500,000	13,783,715	0	(33,600)	0	0	4.600	4.273	MON	51,750	621,000	06/07/2022	06/15/2055
05555P-AF-9	BBCMS 2024-5C29 AS			2	1.A	10,299,869	100.4650	10,046,456	10,000,000	10,284,600	0	(15,269)	0	0	5.627	4.941	MON	46,892	140,675	09/16/2024	09/15/2057
05589F-AB-0	BOP 2019-300M A				2.C FE	5,937,557	90.5000	6,516,000	7,200,000	5,940,222	0	2,665	0	0	5.000	14.577	MON	30,000	0	12/30/2024	06/03/2029
05589F-AC-8	BOP 2019-300M A				3.C FE	659,729	75.6250	605,000	800,000	660,025	0	296	0	0	5.000	14.577	MON	3,333	0	12/30/2024	06/03/2029
05589F-AD-6	BOP 2019-300M A				4.B FE	1,649,321	55.6250	1,112,500	2,000,000	1,650,062	0	740	0	0	5.000	14.577	MON	8,333	0	12/30/2024	06/03/2029
05592D-AA-2	BPR 2022-OANA A			4	1.A	12,723,750	100.3750	13,048,750	13,000,000	12,755,076	0	31,326	0	0	6.342	6.729	MON	36,640	939,117	10/13/2022	04/15/2037
05592D-AJ-3	BPR 2022-OANA C				1.A	12,469,000	100.4380	12,554,688	12,500,000	12,469,000	0	(31,000)	0	0	7.094	6.980	MON	41,875	1,004,511	04/07/2022	04/15/2037
05593Q-AC-8	BMO 2024-5C6 A3			2	1.A	4,119,987	100.2980	4,011,903	4,000,000	4,089,865	0	(30,122)	0	0	5.316	4.768	MON	17,720	53,161	09/10/2024	09/15/2057
05606D-AS-7	BX 2022-PSB A				1.A	244,133	100.4680	246,916	245,766	244,133	0	(490)	0	0	6.848	6.774	MON	796	19,133	08/04/2022	08/15/2039
056083-AJ-7	BXP 2017-GM C			4	1.A	14,638,739	93.8310	13,713,426	14,615,000	14,615,000	0	0	0	0	3.425	3.464	MON	41,711	508,877	06/21/2017	06/13/2039
05610C-AB-0	BMO 2023			2	1.A	4,120,000	101.0000	4,046,645	4,000,000	4,071,574	0	(25,237)	0	0	5.458	4.737	MON	18,195	218,334	01/20/2023	02/15/2056
05610C-AE-4	BMO 2023			2	1.A	7,724,998	99.0000	7,445,715	7,500,000	7,724,998	0	18,204	0	0	5.117	4.667	MON	31,979	383,742	01/20/2023	02/15/2056
05610F-AC-1	BX 2022-AHP B			4	1.A	14,957,265	98.9380	14,840,625	15,000,000	15,000,000	0	0	0	0	6.284	5.531	MON	41,890	1,074,720	02/02/2022	01/17/2039
05610F-AD-9	BX 2022-AHP C			4	1.A	29,915,070	98.6250	29,587,500	30,000,000	30,000,000	0	0	0	0	6.534	5.772	MON	87,113	2,225,690	02/02/2022	01/17/2039
05610H-AE-3	BX 2022-LP2 C			4	1.A	7,897,116	99.6250	7,901,259	7,931,000	7,931,000	0	0	0	0	6.005	5.238	MON	21,168	545,802	02/10/2022	02/15/2039
05610M-AA-0	BX 2022-CSMO A			4	1.A	4,979,955	100.3130	5,015,625	5,000,000	4,980,607	0	(3,722)	0	0	6.558	6.202	MON	14,574	372,206	05/27/2022	06/15/2027
05612E-AE-8	BX 2024-MF C				1.A	883,241	100.4380	889,328	885,455	883,241	0	0	0	0	6.338	6.109	MON	2,494	53,253	02/06/2024	02/15/2039
060352-AJ-0	BANK 2017-BNK6 AS			4	1.A	2,903,086	95.8760	2,876,267	3,000,000	2,965,434	0	10,747	0	0	3.741	4.200	MON	9,353	112,230	10/18/2018	07/15/2060
06427D-AV-5	BACM 2017-BNK3 AS			4	1.A	7,724,912	96.4980	7,237,344	7,500,000	7,544,397	0	(22,719)	0	0	3.748	3.398	MON	23,425	281,100	02/02/2017	02/15/2050
06539V-AJ-7	BANK 2022-BNK39 A4			2	1.A	9,126,172	86.2490	8,624,850	10,000,000	9,326,662	0	75,338	0	0	2.928	4.046	MON	24,400	292,800	05/31/2022	02/15/2055
06539V-BQ-0	BANK 2022-BNK39 XB				1.G	2,716,885	70.8870	2,312,334	3,262,000	2,841,425	0	49,027	0	0	2.500	4.679	MON	6,796	81,550	02/25/2022	02/15/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06540A-AJ-0	BANK 2019-BN20 C				3.B	2,641,310	78.7910	1,969,771	2,500,000	2,568,392	0	(72,918)	0	0	3.652	3.057	MON	7,355	92,831	08/30/2021	09/15/2062
06540J-BG-6	BANK 2020 BN26 A4			4	1.A	6,575,100	87.1470	7,041,497	8,080,000	6,966,024	0	174,674	0	0	2.403	5.562	MON	16,180	194,162	10/18/2022	03/15/2063
06540L-AJ-6	BANK 2021-BN37 D				1.D	8,044,075	66.9840	6,296,464	9,400,000	8,388,475	0	122,517	0	0	2.500	4.330	MON	19,583	235,000	01/27/2022	11/15/2064
06540X-BG-5	BANK 2019-BN22 A4			4	1.A	28,195,724	90.2140	22,891,704	25,375,000	26,870,741	0	(258,904)	0	0	2.978	1.675	MON	62,972	755,667	07/08/2020	11/15/2062
06541A-AJ-9	BANK 2021-BANK31 D			2	1.G	4,046,801	74.6040	3,254,620	4,362,500	4,155,345	0	29,785	0	0	2.500	3.375	MON	8,786	109,062	02/01/2021	02/15/2054
06541A-BZ-2	BANK 2021-BN31 C			2	1.B	6,249,544	79.1040	4,944,019	6,250,000	6,249,544	0	0	0	0	2.545	2.548	MON	13,255	159,063	01/28/2021	02/15/2054
06541C-AJ-5	BANK 2021-BN33 D				1.F	2,430,075	69.6290	1,869,530	2,685,000	2,511,062	0	23,479	0	0	2.500	3.650	MON	5,594	67,125	05/11/2021	05/15/2064
06541C-AL-0	BANK 2021-BN33 E				2.B	4,255,968	62.8800	3,150,275	5,010,000	4,490,465	0	68,610	0	0	2.500	4.388	MON	10,438	125,250	05/11/2021	05/15/2064
06541F-AZ-2	BANK 2017-NK4 A3			2	1.A	5,471,457	96.8790	5,299,873	5,470,602	5,470,602	0	0	0	0	3.362	3.361	MON	15,327	183,922	03/25/2020	05/15/2050
06541L-AJ-5	BANK 2022-BNK40 D				1.F	1,806,243	73.5090	1,709,091	2,325,000	1,919,128	0	44,600	0	0	2.500	5.476	MON	4,844	58,125	03/15/2022	03/15/2064
06541L-AL-0	BANK 2022-BNK40 E				2.A	2,151,850	61.1000	1,833,001	3,000,000	2,331,028	0	70,689	0	0	2.500	6.432	MON	6,250	75,000	03/15/2022	03/15/2064
06541U-CK-0	BANK 2020-BN30 C				1.A	3,206,074	83.4480	2,712,068	3,250,000	3,220,443	0	3,913	0	0	2.757	2.920	MON	7,467	89,620	03/02/2021	12/15/2053
07335C-AK-0	BBCMS 2019-C4 XA				1.A FE	12,782,921	5.3470	7,109,718	0	7,744,028	0	(1,249,794)	0	0	1.519	3.683	MON	168,371	2,137,754	10/21/2021	08/15/2052
08160B-AH-7	BMARK 2018-B5 AS			4	1.A	5,149,990	95.5930	4,779,638	5,000,000	5,055,839	0	(15,448)	0	0	4.419	4.065	MON	18,412	220,945	07/27/2018	07/15/2051
08160K-AE-4	BMARK 2019-B15 A5			4	1.A	2,744,063	89.0320	2,670,959	3,000,000	2,817,542	0	30,644	0	0	2.928	4.326	MON	7,320	87,840	08/26/2022	12/15/2072
08161C-AJ-0	BMARK 2018-B2 AS			4	1.A	5,149,990	93.9210	4,696,059	5,000,000	5,047,480	0	(16,732)	0	0	4.084	3.732	MON	17,015	204,175	02/09/2018	02/15/2051
08161H-AH-3	BMARK 2018-B4 AM			4	1.A	7,926,302	95.8310	7,426,898	7,750,000	7,811,907	0	(17,150)	0	0	4.311	4.045	MON	27,842	334,103	10/25/2018	07/15/2051
08162B-BG-6	BMARK 2019-B11 B				1.A FE	2,229,857	3.2610	1,250,504	0	1,360,007	0	(182,704)	0	0	0.968	4.734	MON	30,923	406,949	02/25/2022	05/15/2052
08162C-AF-7	BMARK 2018-B6 AS			4	1.A	6,179,876	95.7130	5,742,755	6,000,000	6,071,170	0	(17,198)	0	0	4.441	4.093	MON	22,205	266,460	09/20/2018	10/10/2051
08162T-BB-8	BMARK			4	1.A	10,510,077	96.9950	10,000,181	10,310,000	10,399,238	0	(23,671)	0	0	4.510	4.250	MON	38,748	464,981	08/26/2022	05/15/2053
08162X-BN-3	BMARK 2020-B20 C			2	1.F	1,544,988	82.4930	1,237,397	1,500,000	1,544,988	0	17,918	0	0	3.386	1.652	MON	4,232	50,784	10/19/2020	10/15/2053
08162Y-AF-9	BMARK 2019-B14 AS			4	1.A	5,149,970	89.3320	4,466,624	5,000,000	5,000,000	0	(90,417)	0	0	3.352	2.350	MON	13,965	167,575	11/05/2019	12/15/2062
08163B-AL-5	BENCHMARK MORTGAGE			2	2.B	2,342,520	67.0380	1,843,554	2,750,000	2,408,216	0	15,689	0	0	2.000	3.022	MON	4,583	55,000	12/18/2020	01/15/2054
08163B-BH-3	BENCHMARK MORTGAGE			2	1.E	8,398,265	81.2900	6,909,678	8,500,000	8,425,695	0	9,169	0	0	2.694	2.899	MON	19,082	233,890	03/02/2021	01/15/2054
08163C-AJ-8	BMARK 2021-B24 D				2.B	5,255,709	69.4660	4,398,571	6,332,000	5,610,127	0	99,366	0	0	2.000	4.099	MON	10,553	126,640	03/04/2021	03/15/2054
08163C-BJ-7	BMARK 2021-B24 C				1.E	12,280,442	76.8180	9,433,617	12,280,500	12,280,500	0	58	0	0	3.293	2.049	MON	33,704	404,446	03/04/2021	03/15/2054
08163D-AG-2	BMARK 2021-B25 C				1.A FE	9,893,538	4.9090	6,212,888	0	6,798,258	0	(1,061,810)	0	0	1.081	3.865	MON	113,974	1,449,473	02/24/2022	04/15/2054
08163D-AL-1	BMARK 2021-B25 C				1.C	4,344,311	68.6770	3,090,477	4,500,000	4,385,930	0	15,080	0	0	3.201	3.658	MON	12,004	144,045	02/24/2022	04/15/2054
08163E-AH-8	BMARK 2021-B26 D				1.G	3,251,415	65.4870	2,455,769	3,750,000	3,410,209	0	46,244	0	0	2.000	3.605	MON	6,250	75,000	05/13/2021	06/15/2054
08163E-BL-8	BMARK 2021-B26 E				3.A	4,528,844	61.9220	3,515,027	5,676,500	4,883,435	0	104,479	0	0	2.000	4.555	MON	9,461	113,530	05/13/2021	06/15/2054
08163G-AB-6	BMARK 2021-B28 D				2.C	16,587,456	68.9440	13,896,991	20,156,800	17,528,335	0	334,579	0	0	2.000	4.287	MON	33,595	403,136	01/27/2022	08/15/2054
08163J-AL-8	BMARK 2021-B29 C				1.D	3,352,489	79.1610	2,770,646	3,500,000	3,391,556	0	13,776	0	0	2.752	3.271	MON	8,026	96,309	01/27/2022	09/15/2054
08163X-BA-0	BMARK 2024-V5 AM			2	1.A	2,059,995	103.4120	2,068,241	2,000,000	2,049,835	0	(10,159)	0	0	6.417	5.746	MON	10,695	117,647	01/19/2024	01/10/2057
12512J-AX-2	CD 2018-CD7 XA				1.A FE	4,335,722	1.8990	2,049,813	0	2,358,770	0	(602,725)	0	0	0.639	4.366	MON	57,516	777,572	09/28/2021	08/15/2051
12515B-AF-5	CD 2019-CD8 XA			2	1.A FE	5,008,230	5.1270	2,651,695	0	2,882,225	0	(485,135)	0	0	1.393	4.688	MON	60,046	758,284	02/25/2021	08/15/2057
12515H-BD-6	CD 2017-CD5 C			2	1.D	445,487	93.6810	402,829	430,000	436,432	0	(2,607)	0	0	4.124	3.514	MON	1,478	18,041	11/05/2020	08/15/2050
12531W-BC-5	CFCRE 2016-C3 XA				1.A FE	1,104,274	0.5860	171,793	0	231,972	0	(285,008)	0	0	0.952	2.167	MON	23,266	336,002	09/28/2021	01/10/2048
12532A-AZ-2	CFCRE 2016-C6 A3			4	1.A	6,179,570	96.6310	5,797,889	6,000,000	6,032,770	0	(17,356)	0	0	3.217	2.863	MON	16,085	193,020	11/01/2016	11/10/2049
12593A-BA-2	COMM 2015-CR23 A4			4	1.A	30,781,079	99.6550	29,896,620	30,000,000	30,000,000	0	(79,616)	0	0	3.497	3.160	MON	87,425	1,049,100	10/22/2018	05/10/2048
12593P-AW-2	COMM 2015-CR25 A4			4	1.A	9,434,004	99.1960	8,947,502	9,020,000	9,036,897	0	(43,498)	0	0	3.759	3.200	MON	28,255	339,062	02/19/2016	08/10/2048
12595F-AE-2	CSAIL 2017-CX9 A5			4	1.A	11,189,056	93.6340	10,828,813	11,565,000	11,375,291	0	46,507	0	0	3.446	4.184	MON	33,207	362,003	07/16/2024	09/15/2050
12635Q-BG-4	COMM 2015-CR27 A4			4	1.A	7,511,913	98.9460	7,222,096	7,299,000	7,309,990	0	(24,723)	0	0	3.612	3.233	MON	21,970	263,640	03/08/2017	10/10/2048
12635Q-BJ-8	COMM 2015-CR27 AM			4	1.A	4,070,468	98.7890	3,951,572	4,000,000	3,986,970	0	(7,725)	0	0	3.984	4.354	MON	13,280	119,520	12/04/2024	10/10/2048
12635W-AA-5	COMM 2016-787S A			4	1.A	9,784,258	97.2320	9,237,006	9,500,000	9,524,978	0	(33,583)	0	0	3.545	3.243	MON	28,065	336,775	02/19/2016	02/10/2036
12636L-AY-6	CSAIL 2016-C5 A5			4	1.A	7,724,985	98.8730	7,415,470	7,500,000	7,509,022	0	(25,396)	0	0	3.757	3.396	MON	23,479	281,753	01/26/2016	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12654Y-AG-4	CPTS 2019-CPT C			2	1.A	12,142,891	83.1370	9,768,635	11,750,000	12,000,188	0	(45,356)	0	0	2.997	2.584	MON	29,344	357,992	12/02/2021	11/13/2039
12659J-AG-2	COLEM 2022-HLNE C			2	1.A	18,400,938	77.5550	14,923,296	19,242,126	18,953,939	0	493,260	0	0	2.461	5.022	MON	39,462	481,441	03/01/2022	04/12/2042
12674G-AG-9	COMM 2024-CBM B			2	1.D FE	5,582,282	101.1290	5,562,108	5,500,000	5,581,353	0	(929)	0	0	6.511	6.203	MON	29,842	0	11/21/2024	12/10/2041
12674G-AJ-3	COMM 2024-CBM C			2	1.G FE	9,134,824	101.1350	9,102,170	9,000,000	9,133,306	0	(1,518)	0	0	7.154	6.853	MON	53,655	0	11/21/2024	12/10/2041
17291E-BA-8	CGCMT 2016-P6 C			2	1.F	1,671,410	90.3830	1,563,633	1,730,000	1,710,621	0	8,521	0	0	4.195	4.860	MON	6,048	73,819	11/06/2020	12/10/2049
17324D-AU-8	CGCMT 2015-P1 A5			4	1.A	6,190,313	99.1650	5,949,887	6,000,000	6,003,262	0	(19,426)	0	0	3.717	3.343	MON	18,585	223,020	08/26/2015	09/15/2048
17325G-AD-8	CGCMT 2016-C3 A4			4	1.A	5,149,810	96.3440	4,817,200	5,000,000	5,024,971	0	(13,949)	0	0	3.154	2.809	MON	13,142	157,700	11/03/2016	11/15/2049
17325H-BU-7	CGCMT 2017-P7 XA IO				1.A FE	3,054,510	1.7650	1,151,742	0	1,399,471	0	(680,245)	0	0	1.077	2.303	MON	56,602	756,398	09/28/2021	04/14/2050
17328C-AD-4	CGCMT 2019-CT A4			4	1.A	37,823,883	91.2120	30,720,168	33,680,000	35,921,677	0	(400,443)	0	0	3.102	1.667	MON	87,063	1,044,754	09/14/2020	12/15/2072
17328H-BF-7	CGCMT 2019-GC43 C				1.A FE	2,553,360	2.4410	1,559,667	0	1,702,022	0	(205,794)	0	0	0.598	3.998	MON	31,853	431,111	02/24/2022	11/10/2052
23307K-AC-1	DBWF 2024-LCRS B				1.D FE	4,987,457	100.0620	5,003,119	5,000,000	4,987,457	0	0	0	0	6.684	6.304	MON	14,852	240,778	04/11/2024	04/15/2037
26860X-AJ-0	ELM 2024-ELM C15				1.G FE	7,000,000	100.9110	7,063,735	7,000,000	7,000,000	0	0	0	0	6.189	6.495	MON	36,105	220,249	05/21/2024	06/10/2039
26860X-AL-5	ELM 2024-ELM D15				2.C FE	4,750,000	101.0530	4,800,021	4,750,000	4,750,000	0	0	0	0	6.674	7.012	MON	26,419	161,164	05/21/2024	06/10/2039
26860X-BC-4	ELM 2024-ELM C10				1.G FE	5,750,000	100.9110	5,802,354	5,750,000	5,750,000	0	0	0	0	6.189	6.287	MON	29,658	180,911	05/21/2024	06/10/2039
26860X-BE-0	ELM 2024-ELM D10				2.C FE	5,000,000	100.9430	5,047,173	5,000,000	5,000,000	0	0	0	0	6.626	6.960	MON	27,608	168,415	05/21/2024	06/10/2039
36250G-AP-0	GSMS 2015-GC30 A4			4	1.A	19,700,391	99.4000	19,139,433	19,255,000	19,255,000	0	(44,267)	0	0	3.382	3.113	MON	54,267	651,204	03/08/2017	05/10/2050
36250P-AD-7	GSMS 2015-GC32 A4			4	1.A	3,783,549	99.3630	3,631,710	3,655,000	3,657,984	0	(13,400)	0	0	3.764	3.351	MON	11,465	137,574	11/09/2015	07/10/2048
36250W-AA-8	GSMS 2015-590M A			4	1.A	5,149,966	97.4970	4,874,831	5,000,000	5,009,418	0	(17,486)	0	0	3.621	3.278	MON	15,088	181,050	10/23/2015	10/10/2035
36251X-AR-8	GSMS 2016-GS4 A4			4	1.A	6,694,988	97.1920	6,317,477	6,500,000	6,536,057	0	(19,290)	0	0	3.442	3.095	MON	18,644	223,730	11/16/2016	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4			4	1.A	5,664,926	96.1790	5,289,835	5,500,000	5,535,695	0	(15,288)	0	0	3.674	3.329	MON	16,839	202,070	03/07/2017	03/10/2050
36252S-AU-1	GSMS 2019-GC38 A3			4	1.A	25,248,750	95.3220	23,830,500	25,000,000	25,153,648	0	(33,287)	0	0	3.703	3.527	MON	77,146	925,750	02/13/2019	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C				1.A FE	1,810,253	3.4630	1,145,003	0	1,246,614	0	(274,941)	0	0	1.007	4.405	MON	27,743	360,146	02/25/2022	02/10/2052
36253P-AC-6	GSMS 2017-GS6 A3			4	1.A	9,867,707	95.6960	9,569,641	10,000,000	9,942,009	0	18,606	0	0	3.433	3.687	MON	28,608	343,300	03/23/2020	05/10/2050
36258Y-BL-1	GSMS			4	1.A	30,639,970	89.2230	27,212,863	30,500,000	30,852,770	0	(42,024)	0	0	3.173	2.916	MON	80,650	967,796	04/06/2020	02/13/2053
36260J-AD-9	GSMS 2019-GC39 A4			4	1.A	5,800,000	92.3460	4,617,296	5,000,000	5,408,801	0	(84,866)	0	0	3.567	1.558	MON	14,863	178,350	09/14/2020	05/10/2052
36270G-AA-9	GSMS 2023-SHIP A				1.A	1,086,986	98.7030	1,120,285	1,135,000	1,103,022	0	16,036	0	0	4.322	6.152	MON	4,129	49,876	08/04/2023	09/10/2038
36270G-AE-1	GSMS 2023-SHIP C				1.A	494,805	99.5550	497,777	500,000	495,240	0	436	0	0	5.505	6.171	MON	2,294	4,664	10/28/2024	09/10/2038
38406J-AL-2	GRACE 2020-GRCE E			4	2.A	3,143,561	78.2050	2,737,176	3,500,000	3,269,727	0	34,139	0	0	2.680	3.983	MON	7,816	95,357	11/10/2020	12/10/2040
44421G-AA-1	HY 2019-30HY A			4	1.A	10,299,214	90.8680	9,086,817	10,000,000	10,142,148	0	(30,644)	0	0	3.228	2.891	MON	26,900	322,800	06/24/2019	07/10/2039
44421L-AA-0	HY 2016-10HY A			4	1.A	4,303,711	96.2110	4,305,456	4,475,000	4,434,668	0	22,051	0	0	2.835	3.389	MON	10,572	126,866	12/19/2018	08/10/2038
44421L-AE-2	HY 2016-10HY B			4	1.A	7,242,188	95.9580	7,196,832	7,500,000	7,448,310	0	27,622	0	0	2.977	3.435	MON	18,604	226,968	01/25/2017	08/10/2038
44965L-AA-2	ILPT 2019-SURF A			4	1.A	11,844,207	95.3310	10,963,010	11,500,000	11,650,435	0	(36,400)	0	0	4.145	3.798	MON	39,723	476,675	03/01/2019	02/11/2041
44965L-AL-8	ILPT ILPT				1.G FE	5,654,531	93.8560	5,631,349	6,000,000	5,657,186	0	2,654	0	0	4.294	5.923	MON	0	0	12/17/2024	02/11/2041
46590M-AT-7	JPMCC 2016-JP2 XA				1.A FE	1,851,023	1.7000	438,761	0	570,112	0	(439,719)	0	0	1.786	1.376	MON	35,518	490,382	09/28/2021	08/15/2049
46590R-AE-9	JPMCC 2016-JP3 A5			4	1.A	4,377,479	96.2060	4,088,741	4,250,000	4,270,034	0	(12,824)	0	0	2.870	2.498	MON	10,166	121,992	09/22/2016	08/15/2049
465968-AE-5	JPMCC 2017-JP7 A5			4	1.A	11,693,694	95.5860	10,971,582	11,478,210	11,524,736	0	(21,137)	0	0	3.454	3.248	MON	33,038	396,457	10/25/2018	09/15/2050
46645J-AD-4	JPMBB 2015-C33 A4			4	1.A	15,587,813	98.9930	14,848,926	15,000,000	15,035,210	0	(57,215)	0	0	3.770	3.302	MON	47,121	565,455	02/12/2016	12/15/2048
46645L-AY-3	JPMBB 2016-C1 A5			4	1.A	14,363,694	98.5400	13,795,625	14,000,000	14,026,598	0	(37,844)	0	0	3.576	3.261	MON	41,721	500,654	03/08/2017	03/15/2049
46645U-AT-4	JPMCC 2016-JP4 A4			4	1.A	9,269,982	97.1720	8,745,465	9,000,000	9,047,732	0	(26,692)	0	0	3.648	3.298	MON	27,362	328,347	12/05/2016	12/15/2049
46646R-AN-3	JPMDB 2016-C4 AS			4	1.A	2,127,125	92.9360	2,081,766	2,240,000	2,206,770	0	12,246	0	0	3.385	4.128	MON	6,318	75,813	10/25/2018	12/15/2049
46657X-AC-0	JW 2024-MRCO B				1.A	9,975,000	100.0000	10,000,000	10,000,000	9,975,000	0	0	0	0	6.338	5.936	MON	29,928	345,035	06/11/2024	06/15/2039
46657X-AE-6	JW 2024-MRCO C				1.A	9,975,000	100.0000	10,000,000	10,000,000	9,975,000	0	0	0	0	6.787	6.400	MON	32,050	367,129	06/11/2024	06/15/2039
48129R-AX-3	JPMDB 2019-COR6 A4			4	1.A	9,514,063	86.5990	8,659,857	10,000,000	9,732,323	0	45,770	0	0	3.057	3.677	MON	25,471	305,650	03/20/2020	11/13/2052
52109X-AA-6	LBA 2024-71ND A				1.A FE	13,266,750	100.0630	13,308,313	13,300,000	13,266,750	0	0	0	0	5.792	5.293	MON	34,236	173,528	09/20/2024	10/15/2041
52109X-AG-3	LBA 2024-71ND B				1.D FE	7,980,000	100.0630	8,005,000	8,000,000	7,980,000	0	0	0	0	6.139	5.607	MON	21,828	109,427	09/20/2024	10/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52885A-AA-6	LEX 2024-BBG A				1.A FE	6,799,998	98.1210	6,672,251	6,800,000	6,799,998	0	0	0	0	4.874	4.949	MON	27,617	83,772	09/17/2024	10/13/2033
55283J-AA-8	MAD 2019-650M A				4.B FE	4,658,112	70.4770	3,523,841	5,000,000	4,808,995	0	25,047	0	0	3.460	4.307	MON	14,417	175,879	12/16/2021	12/12/2034
55375K-AS-5	MSSG 2017-237P A			4	1.A	12,596,747	92.0210	11,878,992	12,909,000	12,658,486	0	17,223	0	0	3.397	4.091	MON	36,543	353,665	11/19/2024	09/13/2039
556227-AA-4	MAD 2015-11MD A			4	1.A	9,276,680	97.8750	8,808,793	9,000,000	9,012,752	0	(28,523)	0	0	3.555	3.296	MON	26,661	325,264	10/30/2015	09/10/2035
61690Q-AD-1	MSBAM 2015-C23 A3			2	1.A	4,632,604	99.4550	4,559,316	4,584,283	4,584,327	0	(4,257)	0	0	3.451	3.273	MON	13,184	158,204	03/26/2020	07/15/2050
61691A-BK-8	MSC 2015-UBS8 A3			4	1.A	11,280,315	98.9890	11,055,857	11,168,732	11,168,732	0	(5,275)	0	0	3.540	3.418	MON	32,948	395,373	12/02/2015	12/15/2048
61691A-BL-6	MSC 2015-UBS8 A4			4	1.A	7,291,250	98.5830	6,900,784	7,000,000	7,019,490	0	(27,568)	0	0	3.809	3.315	MON	22,219	266,630	01/29/2016	12/15/2048
61691D-AA-5	MSC 2018-MP A			4	1.A	6,830,578	90.2540	5,848,454	6,480,000	6,830,578	0	0	0	0	4.276	2.678	MON	23,090	281,703	02/14/2019	07/11/2040
61691G-AS-9	MSBAM 2016-C32 A4			4	1.A	15,449,625	97.2440	14,586,539	15,000,000	15,089,402	0	(45,879)	0	0	3.720	3.340	MON	46,500	558,000	12/06/2016	12/15/2049
61765D-AU-2	MSC 2015-MS1 A4			4	1.A	10,339,061	99.2600	9,876,382	9,950,000	9,951,808	0	(36,778)	0	0	3.779	3.358	MON	31,334	376,011	08/25/2015	05/15/2048
61766L-BX-6	MSBAM 2016-C28 C				2.C	4,482,334	92.8180	4,180,972	4,504,505	4,491,146	0	(13,359)	0	0	4.600	4.812	MON	17,268	210,712	01/14/2021	01/15/2049
61768H-AV-8	MSC 2019-L2 A3			4	1.A	7,912,404	95.9010	7,513,157	7,834,259	7,854,112	0	(6,257)	0	0	3.806	3.675	MON	24,848	298,172	03/01/2019	03/15/2052
62956H-AC-0	NYC 2024-3ELV B				1.A	2,992,499	100.4960	3,014,875	3,000,000	2,992,499	0	0	0	0	6.734	6.245	MON	8,979	78,205	07/25/2024	08/15/2029
62956H-AE-6	NYC 2024-3ELV C				1.A	18,952,492	100.6200	19,117,777	19,000,000	18,952,492	0	0	0	0	7.283	6.813	MON	61,503	532,691	07/25/2024	08/15/2029
63874T-AN-7	NATIXIS COMMERCIAL			4	3.C FE	9,606,355	84.6650	8,466,468	10,000,000	9,712,807	0	23,491	0	0	4.524	5.023	MON	37,702	459,966	12/15/2020	08/15/2038
67021H-AA-4	NRTH 2024-PARK A				1.A	7,306,420	100.0630	7,311,567	7,307,000	7,302,883	0	(3,538)	0	0	6.085	5.524	MON	19,761	178,315	10/10/2024	03/15/2039
67118A-AA-3	OPG 21-PORT-A			4	1.A	945,643	99.6250	949,976	953,552	953,552	0	0	0	0	4.974	4.233	MON	2,246	56,297	09/30/2021	10/15/2036
68245H-AC-8	OMPT 2017-1MKT B			4	1.A	10,299,955	89.9450	8,994,468	10,000,000	10,071,544	0	71,544	0	0	3.845	3.512	MON	32,044	384,530	02/15/2017	02/10/2032
74970W-AA-8	ROCK 2024-CNTR A				1.A	6,875,000	99.7210	6,855,834	6,875,000	6,875,000	0	0	0	0	5.388	5.354	MON	30,871	61,741	10/17/2024	11/13/2041
74970W-AC-4	ROCK 2024-CNTR B				1.A	3,000,000	100.0940	3,002,826	3,000,000	3,000,000	0	0	0	0	5.930	5.898	MON	14,826	29,652	10/17/2024	11/13/2041
74970W-AE-0	ROCK 2024-CNTR C				1.A	3,000,000	101.0330	3,030,981	3,000,000	3,000,000	0	0	0	0	6.471	6.442	MON	16,178	32,356	10/17/2024	11/13/2041
78457J-AN-2	SMRT 2022-MINI E 15 J				1.G	5,740,908	95.9280	5,755,688	6,000,000	5,742,881	0	1,973	0	0	7.082	7.574	MON	20,065	75,323	10/21/2024	01/15/2039
865592-AA-7	SUMMT SUMMT				1.A	1,887,188	85.2460	1,875,403	2,200,000	1,888,756	0	1,568	0	0	2.789	4.963	MON	5,113	0	12/12/2024	02/12/2041
865592-AJ-8	SUMMT 2022-BVUE D			4	1.A	4,365,333	72.9480	3,282,662	4,500,000	4,458,239	0	19,089	0	0	2.892	3.369	MON	10,847	132,331	01/12/2022	02/12/2041
87332P-AA-8	TYSN 2023-CRNR A			4	1.A FE	5,045,520	104.2760	5,213,795	5,000,000	5,008,754	0	(36,765)	0	0	6.580	6.664	MON	27,416	334,486	11/29/2023	12/10/2033
90276C-AE-1	UBSCM 2017-C2 A4			4	1.A	11,098,524	95.8390	10,925,682	11,400,000	11,301,796	0	27,846	0	0	3.487	3.828	MON	33,127	397,518	12/20/2018	08/15/2050
90276E-AE-7	UBSCM 2017-C1 A4			4	1.A	7,467,052	96.1440	6,970,411	7,250,000	7,298,465	0	(21,531)	0	0	3.460	3.110	MON	20,904	250,850	05/31/2017	06/15/2050
90276G-AS-1	UBSCM 2017-C3 A4			4	1.A	6,203,447	95.4810	6,123,168	6,413,000	6,344,902	0	22,462	0	0	3.426	3.864	MON	18,309	219,709	10/25/2018	08/15/2050
92254A-AA-5	VEGAS 2024-TI A				1.A FE	12,199,991	100.2540	12,230,936	12,200,000	12,199,991	0	0	0	0	5.518	5.530	MON	56,103	56,103	10/31/2024	11/10/2039
92943A-AA-2	WSTN 2023-MAUI A				1.A	13,287,383	101.3400	13,174,200	13,000,000	13,271,863	0	(15,520)	0	0	6.297	5.571	MON	68,215	153,646	10/31/2024	07/05/2037
92943A-AC-8	WSTN 2023-MAUI B				1.A	3,075,188	101.6680	3,131,378	3,080,000	3,075,315	0	128	0	0	7.018	7.251	MON	18,013	146,620	04/12/2024	07/05/2037
94989D-AW-9	WFCM 015-C27 A5			4	1.A	887,861	99.6560	860,470	863,441	863,441	0	(4,190)	0	0	3.451	2.747	MON	2,483	29,797	03/26/2020	02/15/2048
95000G-BE-3	WFCM 2016-BNK1 C			4	2.B	2,289,156	67.3920	1,833,059	2,720,000	2,575,343	0	78,508	0	0	3.071	6.497	MON	6,961	83,531	01/21/2021	08/15/2049
95000M-BR-1	WFCM 2016-C36 AS			4	1.A	10,083,784	95.7570	9,815,050	10,250,000	10,190,205	0	24,834	0	0	3.419	3.698	MON	29,204	350,448	10/25/2018	11/15/2059
95001J-AW-7	WFCM 2018-C44 A4			4	1.A	7,904,276	97.0630	7,619,475	7,850,000	7,859,647	0	(7,532)	0	0	3.948	3.863	MON	25,827	309,918	12/11/2018	05/15/2051
95001L-AU-6	WFCM 2018-C43 A4			4	1.A	15,589,258	96.5550	14,483,253	15,000,000	15,217,498	0	(65,338)	0	0	4.012	3.474	MON	50,150	601,800	04/08/2020	03/15/2051
95001L-AX-0	WFCM 2018-C43 AS			4	1.A	2,059,890	95.5470	1,910,934	2,000,000	2,021,481	0	(6,319)	0	0	4.152	3.767	MON	6,920	83,040	03/12/2018	03/15/2051
95001M-AG-5	WFCM 2017-C38 AS			2	1.A	11,262,188	95.0300	11,137,572	11,720,000	11,299,198	0	37,010	0	0	3.665	5.218	MON	35,795	71,590	10/03/2024	07/15/2050
95001M-AL-4	WFCM 2017-C38 C			4	1.E	306,949	93.5630	280,690	300,000	302,399	0	(1,094)	0	0	3.903	3.523	MON	976	11,709	11/13/2020	07/15/2050
95001N-AY-4	WFCM 2018-C45 A4			4	1.A	14,503,827	97.0860	13,689,085	14,100,000	14,242,300	0	(39,666)	0	0	4.184	3.845	MON	49,162	589,944	10/25/2018	06/15/2051
95001Q-AU-5	WFCM 2018-C46 A4			4	1.A	7,724,873	96.1840	7,213,787	7,500,000	7,582,349	0	(21,555)	0	0	4.152	3.797	MON	25,950	311,400	08/10/2018	08/15/2051
95002N-AA-5	WFCM 2019-JWDR A			4	1.A FE	4,963,810	96.0810	4,804,069	5,000,000	4,991,801	0	2,814	0	0	2.501	2.591	MON	10,419	127,110	09/19/2019	09/15/2031
95003C-AJ-9	WFCM 2021-C59 A5			2	1.A	4,065,342	84.5800	3,854,291	4,557,000	4,183,079	0	48,844	0	0	2.626	4.140	MON	9,972	119,667	08/16/2022	04/15/2054
05602C-AJ-3	BSPRT 2021-FL7 C		C		2.B FE	2,116,117	98.5150	2,098,373	2,130,000	2,130,000	0	0	0	0	7.262	6.890	MON	6,874	175,252	02/25/2022	12/15/2038
36262T-AJ-2	GPMT 2021-FL4 D		C		2.B FE	11,000,000	85.5670	9,412,420	11,000,000	11,000,000	0	0	0	0	7.335	7.212	MON	26,894	914,219	11/03/2021	12/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36262T-AL-7	GPMT 2021-FL4 E		C		2.C FE	3,736,000	72.0520	2,691,859	3,736,000	3,736,000	0	0	0	0	7.935	7.827	MON	9,881	333,354	11/03/2021	11/15/2036
78485K-AL-9	STWD 2022-FL3 D		C		2.B FE	7,500,000	93.4170	7,006,295	7,500,000	7,500,000	0	0	0	0	7.370	7.050	MON	24,567	611,060	01/20/2022	11/15/2038
78485K-AN-5	STWD 2022-FL3 E		C		2.C FE	1,750,000	92.3940	1,616,901	1,750,000	1,750,000	0	0	0	0	7.870	7.581	MON	6,121	151,481	01/20/2022	11/15/2038
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,258,490,790	XXX	1,154,462,668	1,215,953,231	1,234,101,809	0	(5,281,101)	0	0	XXX	XXX	XXX	4,326,049	50,583,803	XXX	XXX
000249-AA-0	AA MMF 1 LTD A				1.G FE	31,830,000	100.0000	31,830,000	31,830,000	31,830,000	0	0	0	0	6.305	5.053	JAJO	367,907	2,359,196	01/28/2022	10/08/2051
000249-AB-8	AA MMF 1 LTD B				2.C FE	4,800,000	100.0000	4,800,000	4,800,000	4,800,000	0	0	0	0	8.605	8.159	JAJO	75,721	468,009	01/28/2022	10/08/2051
000249-AC-6	AA MMF 1 LTD C				3.C FE	2,525,000	100.0000	2,525,000	2,525,000	2,525,000	0	0	0	0	12.355	11.430	JAJO	57,192	342,458	01/28/2022	10/08/2051
000249-AD-4	AA MMF 1 LTD D				4.C FE	2,375,000	100.0000	2,375,000	2,375,000	2,375,000	0	0	0	0	13.605	11.585	JAJO	59,237	352,296	12/13/2021	10/08/2051
00043*-AB-5	AA WAREHOUSE Class B				2.C PL	12,082,708	100.0000	12,082,708	12,082,708	12,082,708	0	0	0	0	6.222	5.063	FMAN	109,973	630,059	12/31/2024	08/08/2036
00182@-AA-6	AMAZON				1.D	27,662,116	89.2510	24,688,647	27,662,116	27,662,116	0	0	0	0	3.497	3.522	MON	2,687	967,344	05/17/2017	10/31/2038
00184*-AA-6	AMAZON RANDALL OH			1	1.D	23,247,737	89.2480	20,748,213	23,247,737	23,247,737	0	0	0	0	3.610	3.637	MON	2,331	839,242	07/10/2017	03/31/2039
00184@-AA-4	AMAZON			1	1.D	7,846,653	91.7010	7,195,471	7,846,653	7,846,653	0	0	0	0	4.095	4.130	MON	893	321,320	04/12/2018	06/30/2039
00191#-AA-3	AMAZON				1.D	8,768,427	92.1700	8,081,832	8,768,427	8,768,427	0	0	0	0	4.095	4.078	MON	997	359,067	03/12/2018	08/31/2039
00196#-AA-8	AOP CLASS A NOTES				1.G PL	24,507,443	100.0000	24,507,443	24,507,443	24,507,443	0	0	0	0	6.632	6.774	JAJO	338,592	1,769,113	12/11/2024	03/31/2041
00196#-AB-6	AOP CLASS B NOTES				2.C PL	13,954,466	100.0000	13,954,466	13,954,466	13,954,466	0	0	0	0	7.632	7.794	JAJO	221,886	1,151,290	12/11/2024	03/31/2041
00225#-AA-3	AMAZON				1.D	8,255,372	92.1220	7,605,024	8,255,372	8,255,372	0	0	0	0	4.095	4.129	MON	939	338,057	03/12/2018	09/30/2039
00436M-AA-3	AALLC 2018-1 A			4	1.F FE	1,751,884	98.1730	1,720,314	1,752,327	1,752,327	0	443	0	0	3.870	(0.657)	MON	5,463	67,815	06/13/2018	12/02/2033
00436M-AB-1	AALLC 2018-1 B			4	2.B FE	583,997	98.2100	573,667	584,122	584,122	0	125	0	0	4.510	0.134	MON	2,122	26,344	06/13/2018	12/02/2033
00436M-AC-9	AALLC 2018-1 C			4	3.C FE	584,006	97.4170	569,033	584,124	584,124	0	117	0	0	6.650	2.762	MON	3,129	38,844	06/13/2018	12/02/2033
00440M-AB-5	AALLC 2024-1A B			2	1.F FE	9,237,053	97.7710	9,031,592	9,237,531	9,237,053	0	0	0	0	4.880	4.943	MON	11,270	116,454	09/12/2024	08/22/2044
008513-AA-1	AGREE			1	2.A FE	5,995,620	88.6180	5,317,103	6,000,000	5,997,313	0	399	0	0	2.900	2.908	AO	43,500	174,000	08/12/2020	10/01/2030
009098-A*-5	AMAZON				1.E	7,099,053	93.9070	6,666,509	7,099,053	7,099,053	0	0	0	0	4.494	4.536	MON	18,610	319,012	10/19/2018	11/10/2039
00910G-A*-4	AMAZON.COM INC				1.E	7,909,414	94.4220	7,468,249	7,909,414	7,909,414	0	0	0	0	4.533	4.576	MON	20,914	358,534	10/19/2019	03/10/2041
02666T-AB-3	AMERICAN HOMES 4 RENT			1	2.B FE	118,494	99.1870	99,187	100,000	110,240	0	(2,511)	0	0	4.900	2.131	FA	1,851	4,900	08/18/2021	02/15/2029
03027X-AJ-9	AMERICAN TOWER			1	2.B FE	1,954,375	99.4890	1,949,990	1,960,000	1,959,171	0	631	0	0	4.400	4.435	FA	32,580	86,240	01/08/2016	02/15/2026
03027X-AK-6	AMERICAN TOWER			1	2.B FE	4,950,200	97.6770	4,883,842	5,000,000	4,989,931	0	5,268	0	0	3.375	3.490	AO	35,625	168,750	05/10/2016	10/15/2026
03027X-BC-3	AMERICAN TOWER			1	2.B FE	994,250	85.6940	856,939	1,000,000	996,718	0	560	0	0	2.100	2.164	JD	933	21,000	06/01/2020	06/15/2030
03027X-BR-0	AMERICAN TOWER			1	2.B FE	1,278,331	94.5380	1,214,814	1,285,000	1,282,642	0	1,349	0	0	1.450	1.559	MS	5,486	18,633	09/23/2021	09/15/2026
03027X-BS-8	AMERICAN TOWER			1	2.B FE	21,117,928	83.1430	17,656,234	21,236,000	21,153,153	0	11,227	0	0	2.300	2.363	MS	143,815	488,428	09/23/2021	09/15/2031
03027X-CM-0	AMERICAN TOWER			1	2.B FE	634,523	98.9080	631,035	638,000	634,510	0	(13)	0	0	5.400	5.468	JJ	3,828	0	11/18/2024	01/31/2035
03063#-AD-6	AMERICOLD REALTY				2.B FE	12,300,500	86.5760	8,965,785	10,356,000	10,356,000	0	0	0	(683,000)	1.620	1.620	JJ	81,087	176,442	10/30/2020	01/07/2031
03063#-AE-4	AMERICOLD REALTY				2.B FE	12,300,500	81.7420	8,465,240	10,356,000	10,356,000	0	0	0	(683,000)	1.650	1.650	JJ	82,589	179,710	10/30/2020	01/07/2033
03065U-AB-5	AMCAR 2023-2 A2A				1.A FE	660,690	100.4790	663,867	660,700	660,690	0	0	0	0	6.190	6.265	MON	1,477	40,897	09/12/2023	04/19/2027
03764#-AA-4	APOLLO CORE				3.B PL	10,134,709	91.6970	9,293,212	10,134,709	10,134,709	0	0	0	0	4.500	4.367	SEP	115,282	335,703	12/01/2024	06/30/2032
03764#-AB-2	APOLLO CORE				4.B PL	5,471,434	90.9380	4,975,617	5,471,434	5,471,434	0	0	0	0	6.000	4.613	SEP	82,983	167,145	12/01/2024	06/30/2032
038779-AB-0	ARBYS 2020-1A A2			4	2.C FE	10,341,000	94.9310	9,816,791	10,341,000	10,341,000	0	0	0	0	3.237	3.411	JAJO	56,720	334,738	07/23/2020	07/30/2050
053484-AD-3	AVALONBAY COMMUNITIES			1	1.G FE	19,043,600	98.4350	18,822,646	19,122,000	19,057,875	0	6,139	0	0	5.000	5.050	FA	361,193	956,100	11/28/2022	02/15/2033
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	4,983,700	98.9850	4,949,229	5,000,000	4,998,193	0	1,843	0	0	3.500	3.539	MN	22,361	175,000	11/04/2015	11/15/2025
05554L-AG-7	BXCMM 2021-1A A			4	1.A FE	15,000,000	100.0980	15,014,640	15,000,000	15,000,000	0	0	0	0	6.411	5.464	JAJO	208,367	1,076,170	11/10/2021	01/15/2035
05588U-AA-0	HGVGI 2019-A A			4	1.F FE	1,142,088	98.0410	1,119,997	1,142,378	1,142,088	0	0	0	0	3.280	3.351	MON	625	37,470	04/03/2019	09/26/2033
05588U-AB-8	HGVGI 2019-A B			4	2.B FE	801,424	97.3440	780,168	801,452	801,424	0	0	0	0	3.780	3.859	MON	505	30,295	04/03/2019	09/26/2033
05590#-AA-9	BP NORTH AMERICA			1	1.F	5,606,043	92.8120	5,203,100	5,606,043	5,606,043	0	0	0	0	3.540	3.566	MON	8,820	198,454	11/01/2017	11/15/2032
05607U-AB-5	BXGNT 2018-A B			4	1.F FE	1,476,313	99.0450	1,482,720	1,497,021	1,488,026	0	6,449	0	0	3.950	4.887	MON	4,763	59,132	02/09/2023	02/02/2034
08863*-AA-7	LOWES WHEELING			1	2.A YE	421,722	100.2390	418,710	417,713	417,920	0	(263)	0	0	5.990	5.932	MON	417	25,021	10/30/2007	09/25/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08881@-AA-3	ABBOTT LABORATORIES			1	1.E FE	5,807,583	97.9260	5,687,123	5,807,583	5,807,583	0	0	0	0	4.680	4.726	MON	12,080	271,795	05/27/2011	06/15/2032
09263E-AE-2	BLKMM 2024-1A B				1.C FE	3,500,000	100.6980	3,524,441	3,500,000	3,500,000	0	0	0	0	6.947	6.406	JAJO	52,685	113,049	04/10/2024	07/15/2036
09751#-AA-6	NEBRASKA MEDICINE				1.D	8,810,481	79.5060	7,004,844	8,810,481	8,810,481	0	0	0	0	3.000	3.018	MON	11,747	264,315	08/19/2020	12/15/2041
10112R-BB-9	BOSTON PROPERTIES			1	2.B FE	4,990,750	91.7640	4,588,199	5,000,000	4,995,436	0	921	0	0	3.400	3.422	JD	4,722	170,000	06/12/2019	06/21/2029
12510H-AE-0	CAUTO 2020-1A A5				1.E FE	1,994,787	95.8110	1,882,283	1,964,583	1,991,546	0	9,100	0	0	3.480	3.397	MON	2,849	68,557	11/23/2021	02/15/2050
12510H-AH-3	CAUTO 2020-1A B2				2.B FE	2,576,011	95.1750	2,379,370	2,500,000	2,529,251	0	(12,713)	0	0	4.520	3.980	MON	5,022	113,314	02/26/2021	02/15/2050
12511E-AC-0	CCG 2021-2 A2			4	1.A FE	147,409	99.5140	148,333	149,058	148,922	0	588	0	0	0.540	1.459	MON	38	805	06/02/2022	03/14/2029
12575A-AF-4	CIMNL 2021-1 A6				1.F FE	16,013,820	83.9100	13,761,251	16,400,000	16,118,255	0	36,713	0	0	3.440	3.763	MON	17,238	564,160	02/23/2022	07/20/2051
12610#-AC-7	CBRE US CORE PARTNERS REIT				2.B	15,500,000	85.9730	13,325,767	15,500,000	15,500,000	0	0	0	0	2.840	2.840	MN	69,698	440,200	08/05/2020	11/04/2030
12610#-AD-5	CBRE US CORE PARTNERS REIT				2.B	5,000,000	82.0770	4,103,869	5,000,000	5,000,000	0	0	0	0	2.940	2.940	MN	23,275	147,000	08/05/2020	09/16/2032
12644@-AU-9	HOME DEPOT			1	1.F YE	6,902,214	107.4130	7,413,846	6,902,214	6,902,214	0	0	0	0	7.470	7.587	MON	22,915	515,595	06/05/2001	01/15/2033
126650-BP-4	CVS			1	2.B FE	5,241,549	100.5480	5,437,309	5,407,688	5,370,629	0	8,827	0	0	6.036	6.496	MON	19,040	326,385	08/04/2020	12/10/2028
126650-BQ-2	CVS			1	2.B FE	78,025	102.0110	79,594	78,025	78,025	0	0	0	0	6.943	7.044	MON	316	5,417	11/01/2023	01/10/2030
126650-BS-8	CVS			1	2.B FE	5,968,513	104.5480	6,239,948	5,968,513	5,968,513	0	0	0	0	7.507	7.625	MON	26,137	448,056	12/07/2009	01/10/2032
12665V-AA-0	CVS				2.B FE	3,868,782	89.7580	3,453,191	3,847,238	3,860,562	0	(974)	0	0	4.163	4.128	MON	9,343	160,161	09/08/2015	08/11/2036
12667@-AA-5	CVS			1	2.B YE	8,690,024	105.3500	9,154,921	8,690,024	8,690,024	0	0	0	0	7.350	7.463	MON	37,258	638,717	06/13/2008	07/10/2030
12695*-AA-3	CVS PASS-THROUGH			1	2.B	14,252,941	86.0150	12,259,638	14,252,941	14,252,941	0	0	0	0	3.416	3.440	MON	28,401	486,880	07/15/2016	10/10/2038
12722@-AA-8	DUKE ENERGY				2.B	49,778,259	73.7820	36,727,390	49,778,259	49,778,259	0	0	0	0	3.664	3.692	MON	106,393	1,823,875	12/16/2019	12/31/2052
12735#-AA-1	CGA CAPITAL CREDIT				2.C YE	4,776,435	81.9810	3,915,759	4,776,435	4,776,435	0	0	0	0	3.967	4.000	MON	8,421	189,481	12/07/2020	09/30/2041
12737#-AA-9	CSFV CORE II				1.F PL	4,000,000	84.8040	3,392,142	4,000,000	4,000,000	0	0	0	0	2.770	2.770	AO	27,700	110,800	03/04/2021	04/01/2031
12737#-AB-7	CSFV CORE II				1.F PL	13,000,000	81.3040	10,569,545	13,000,000	13,000,000	0	0	0	0	2.920	2.920	AO	94,900	379,600	03/04/2021	04/01/2033
12767@-AA-4	SHERWIN-WILLIAMS				2.B	10,000,000	97.8390	9,783,908	10,000,000	10,000,000	0	0	0	0	6.010	6.085	MON	26,711	601,000	12/20/2022	03/15/2055
133131-AX-0	CAMDEN PROPERTY TRUST			1	1.G FE	4,987,550	92.8840	4,644,182	5,000,000	4,993,955	0	1,231	0	0	3.150	3.179	JJ	78,750	157,500	06/06/2019	07/01/2029
134011-AA-3	CAMP PENDLETON			1	2.B	1,472,545	99.6800	1,319,764	1,324,000	1,441,202	0	(5,178)	0	0	5.937	4.861	AO	19,651	78,606	10/01/2018	10/01/2043
14576A-AD-4	CAPITAL AUTOMOTIVE			2	1.F FE	2,326,037	87.5400	2,037,501	2,327,501	2,326,037	0	0	0	0	3.670	3.745	MON	3,559	85,656	11/18/2020	12/15/2050
14855W-AA-4	CLAKE 23-1-A				1.F PL	23,856,040	98.4790	24,105,489	24,477,675	23,946,319	0	70,373	0	0	6.500	7.271	MON	70,713	1,591,218	03/16/2023	07/31/2036
14856C-AA-7	CLAST 2018-1 A				2.A FE	3,139,793	95.9720	3,020,868	3,147,662	3,145,565	0	2,034	0	0	4.125	4.292	MON	5,771	129,841	04/27/2021	06/15/2043
151895-C#-4	CENTERPOINT PROPERTIES			1	1.G FE	33,099,840	99.0660	32,691,790	33,000,000	33,008,069	0	(13,744)	0	0	3.790	3.746	JJ	524,599	1,250,700	09/26/2018	07/30/2025
151895-D#-3	CENTERPOINT PROPERTIES				1.G FE	11,500,000	95.4750	10,979,635	11,500,000	11,500,000	0	0	0	0	4.140	4.140	AO	115,058	476,100	06/22/2018	04/04/2028
151895-F*-5	CENTERPOINT PROPERTIES				1.G FE	7,000,000	79.9750	5,598,228	7,000,000	7,000,000	0	0	0	0	2.930	2.930	JJ	95,713	205,100	10/15/2020	01/13/2033
15722#-AA-9	NATIONAL OILWELL			1	2.B	911,736	89.2520	813,745	911,736	911,736	0	0	0	0	4.468	4.510	MON	2,376	40,736	09/26/2018	01/10/2041
15725#-AA-6	BP NORTH AMERICA			1	1.G YE	2,372,272	89.5920	2,125,367	2,372,272	2,372,272	0	0	0	0	3.440	3.465	MON	4,760	81,606	09/26/2018	12/10/2031
16121#-AA-4	CVS			1	2.B YE	592,578	101.6140	602,144	592,578	592,578	0	0	0	0	8.200	8.341	MON	810	48,591	02/01/2000	01/25/2026
17858#-AA-1	PF TRAINING INVESTORS LLC				2.A	13,215,169	81.1210	10,618,510	13,089,732	13,194,112	0	(5,297)	0	0	5.280	5.246	MON	30,717	691,138	03/08/2021	09/15/2043
19240J-AA-6	CGNT 2024-1A A2				2.B FE	6,999,787	102.7060	7,189,397	7,000,000	6,999,787	0	0	0	0	7.924	8.181	MON	9,245	359,001	04/24/2024	05/25/2054
20469A-AD-1	CMPDC 2024-2A A1			2	1.A FE	23,000,000	98.2090	22,588,013	23,000,000	23,000,000	0	0	0	0	5.022	5.070	MON	19,251	372,186	08/22/2024	08/25/2049
20633K-AA-6	TUNES 2022-1A A2			4	1.F FE	9,764,470	100.2540	10,025,389	10,000,000	9,800,274	0	35,804	0	0	6.500	7.253	JAJO	128,194	650,000	12/08/2022	01/20/2073
20633K-AE-8	TUNES 2024-1A A				1.F FE	16,999,281	97.9770	16,656,034	17,000,000	17,000,000	0	719	0	0	5.644	9.334	JAJO	167,909	0	10/16/2024	10/20/2074
22160N-AA-7	COSTAR GROUP			1	2.C FE	86,668,345	87.3230	77,358,119	88,588,000	86,364,482	0	(81,824)	0	0	2.800	3.251	JJ	1,143,770	1,917,972	07/11/2024	07/15/2030
221618-AA-5	COSTCO WHOLESALE			1	1.E YE	12,017,684	84.4990	10,057,755	11,902,869	11,986,003	0	(4,794)	0	0	3.280	3.215	MON	17,352	390,414	09/26/2018	12/15/2041
22162*-AA-6	COSTCO WHOLESALE				1.E	21,703,495	78.3030	16,994,576	21,703,495	21,703,495	0	0	0	0	3.170	3.191	MON	11,467	688,001	08/27/2019	07/25/2045
22162*-AB-4	COSTCO WHOLESALE				1.E YE	12,590,818	79.1570	9,966,451	12,590,818	12,590,818	0	0	0	0	3.170	3.191	MON	6,652	399,129	08/27/2019	08/25/2044
22163@-AA-3	COSTCO WHOLESALE				1.E FE	16,469,714	79.1670	13,038,500	16,469,714	16,469,714	0	0	0	0	2.610	2.624	MON	19,105	429,860	10/05/2021	06/15/2041
22164*-AA-4	COSTCO WHOLESALE				1.E YE	10,003,809	78.3680	7,762,146	9,904,761	9,992,386	0	3,740	0	0	2.850	2.775	MON	8,625	282,286	02/28/2022	08/20/2045
22279#-AB-0	COUSINS PROPERTIES			1	2.B	12,000,000	96.9660	11,635,882	12,000,000	12,000,000	0	0	0	0	4.090	4.090	JJ	238,583	490,800	04/06/2017	07/06/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22279#-AD-6	COUSINS PROPERTIES				2.B	35,000,000	91.0780	31,877,309	35,000,000	35,000,000	0	0	0	0	3.860	3.860	JJ	656,736	1,351,000	05/30/2019	07/06/2028
22357@-AA-9	COX COMMUNICATIONS			1	2.B	13,160,733	93.8090	12,345,903	13,160,733	13,160,733	0	0	0	0	5.409	5.470	MON	59,322	711,864	07/09/2013	01/02/2040
224092-AA-4	CPEF 2023-1A A			2	1.C FE	2,149,058	101.4450	2,190,976	2,159,769	2,153,194	0	3,564	0	0	7.480	8.021	MON	7,180	161,551	11/10/2023	03/15/2032
22536#-AA-1	KINDER MORGAN ENERGY			1	2.B	19,880,553	92.6290	18,415,082	19,880,553	19,880,553	0	0	0	0	3.967	4.000	MON	46,005	788,662	12/10/2012	12/10/2035
22546@-AA-1	ASCENSION HEALTH				1.B YE	39,369,508	87.8260	34,576,758	39,369,508	39,369,508	0	0	0	0	2.981	2.999	MON	68,460	1,173,605	10/04/2019	12/10/2029
22822V-AB-7	CROWN CASTLE			1	2.B FE	10,438,698	99.6250	9,464,337	9,500,000	9,695,466	0	(221,931)	0	0	4.450	2.051	FA	159,706	422,750	07/30/2021	02/15/2026
22822V-AC-5	CROWN CASTLE			1	2.B FE	7,975,600	98.3670	7,869,350	8,000,000	7,995,849	0	2,653	0	0	3.700	3.736	JD	13,156	296,000	04/26/2016	06/15/2026
22822V-AL-5	CROWN CASTLE			1	2.B FE	7,459,575	96.7590	7,256,940	7,500,000	7,480,914	0	4,070	0	0	4.300	4.367	FA	121,833	322,500	01/29/2019	02/15/2029
22822V-AW-1	CROWN CASTLE			1	2.B FE	1,990,920	82.7660	1,655,323	2,000,000	1,994,159	0	860	0	0	2.100	2.150	AO	10,500	42,000	02/08/2021	04/01/2031
22966R-AD-8	CUBESMART			1	2.B FE	11,418,080	97.2110	11,179,248	11,500,000	11,482,007	0	10,152	0	0	3.125	3.220	MS	119,792	359,375	06/17/2019	09/01/2026
23291Y-AC-9	DLLAA 2021A A3			4	1.A FE	202,895	99.6130	202,139	202,925	202,924	0	7	0	0	0.670	0.676	MON	53	1,360	04/28/2021	04/17/2026
233046-AS-0	DNKN 2021-1A A23			4	2.B FE	55,268,345	84.3260	46,623,796	55,290,000	55,290,000	0	18,418	0	0	2.791	2.805	FMAN	175,747	1,543,144	12/16/2021	11/20/2051
24702E-AB-6	DEFT 2023-3 A2			2	1.A FE	548,111	100.3170	549,879	548,142	548,111	0	0	0	0	6.100	6.174	MON	836	33,437	10/10/2023	04/23/2029
24702G-AE-5	DEFT 2024-1 A3			2	1.A FE	2,655,936	101.1160	2,685,635	2,656,000	2,655,936	0	0	0	0	5.390	5.449	MON	3,579	97,427	04/08/2024	03/22/2030
24703G-AC-8	DEFT 2023-2 A3			2	1.A FE	972,940	100.6010	978,843	973,000	972,940	0	0	0	0	5.650	5.949	MON	1,374	54,975	06/12/2023	01/22/2029
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC				1.F FE	19,000,638	96.5550	18,345,977	19,000,638	19,000,638	0	0	0	0	7.076	7.168	MON	3,735	668,508	05/21/2024	05/31/2044
255123-A@-0	DIVERSIFIED ABS PHASE VI LLC				2.A FE	7,974,667	99.0790	7,901,190	7,974,667	7,974,667	0	0	0	0	7.670	7.943	MON	1,699	354,791	05/21/2024	05/31/2044
25755T-AH-3	DPABS 2017-1A A23				2.A FE	2,459,385	97.3440	2,516,340	2,585,000	2,547,205	0	46,516	0	0	4.118	6.146	JAJO	19,516	106,450	01/18/2023	07/25/2047
25755T-AL-4	DPABS 2019-1A A2			2	2.A FE	6,474,569	92.6350	6,042,766	6,523,200	6,483,782	0	7,117	0	0	3.668	3.824	JAJO	43,866	239,271	03/17/2022	10/25/2049
25755T-AN-0	DPABS 2021-1A A2I				2.A FE	4,504,857	90.8360	4,726,086	5,202,875	4,754,313	0	137,346	0	0	2.662	5.997	JAJO	25,392	138,501	02/10/2023	04/25/2051
25755T-AP-5	DPABS 2021-1A A2II			2	2.A FE	3,304,069	87.4640	3,402,343	3,890,000	3,473,278	0	91,828	0	0	3.151	6.361	JAJO	22,472	122,574	01/17/2023	04/25/2051
26209X-AD-3	HONK 2021-1A A2				2.C FE	23,664,804	90.1270	21,328,394	23,664,804	23,664,804	0	0	0	0	2.791	2.741	JAJO	130,262	660,485	09/23/2021	10/20/2051
26884A-BD-4	ERP OPERATING			1	1.G FE	2,983,500	99.4360	2,983,075	3,000,000	2,999,079	0	1,815	0	0	3.375	3.440	JD	8,438	101,250	05/11/2015	06/01/2025
28416T-AA-3	EHGVT 2019-A A			4	1.A FE	2,359,631	97.5470	2,311,008	2,369,122	2,360,427	0	797	0	0	2.610	3.019	MON	1,031	55,043	10/22/2024	01/25/2034
28416T-AB-1	EHGVT 2019-A B			4	1.F FE	673,949	97.5480	657,529	674,059	673,949	0	0	0	0	2.910	2.948	MON	327	19,615	08/14/2019	01/25/2034
28655#-AA-3	ELI LILLY GREENFIELD INDIANA			1	1.F FE	1,632,656	98.6080	1,593,983	1,616,491	1,618,489	0	(1,335)	0	0	3.150	3.002	MON	2,263	50,919	01/09/2015	06/15/2026
28924A-AB-7	MDCP 2020-4A A2			4	1.F FE	7,126,313	97.1640	6,924,196	7,126,332	7,126,313	0	0	0	0	2.286	2.296	MON	4,978	162,908	10/16/2020	10/20/2029
289338-AB-1	MDCP 2020-3A A2			4	1.F FE	4,957,231	98.0830	4,862,311	4,957,348	4,957,231	0	0	0	0	2.954	2.972	MON	4,475	147,413	08/26/2020	08/20/2029
29281L-AA-0	ENFIN 2024-1A A			2	1.G FE	2,730,215	101.1660	2,781,577	2,749,528	2,730,215	0	0	0	0	6.650	6.876	MON	5,587	120,372	04/10/2024	02/20/2055
29717P-AP-2	ESSEX PORTFOLIO			1	2.A FE	14,621,738	99.6520	14,947,864	15,000,000	14,982,301	0	62,953	0	0	3.500	3.942	AO	131,250	525,000	01/01/2019	04/01/2025
29717P-AW-7	ESSEX PORTFOLIO			2	2.A FE	13,044,107	81.3690	10,781,439	13,250,000	13,125,335	0	19,337	0	0	1.650	1.815	JJ	100,810	218,625	09/15/2020	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO			2	2.A FE	24,444,297	57.3300	14,332,560	25,000,000	24,497,707	0	12,990	0	0	2.650	2.758	MS	220,833	662,500	08/27/2020	09/01/2050
30225V-AL-1	EXTRA SPACE STORAGE LP			1	2.B FE	9,386,526	98.1360	9,813,571	10,000,000	9,673,290	0	202,735	0	0	3.500	5.806	JJ	175,000	350,000	07/25/2023	07/01/2026
30225V-AP-2	EXTRA SPACE STORAGE LP				2.B FE	3,610,499	85.3060	3,838,757	4,500,000	3,760,153	0	105,642	0	0	2.200	5.560	AO	20,900	99,000	07/25/2023	10/15/2030
30259R-AE-5	FMMSR 2020-GT1 A			4	2.C FE	7,497,108	95.5950	7,169,639	7,500,000	7,500,000	0	0	0	0	4.450	5.035	MON	5,563	333,750	12/10/2020	01/25/2026
30259R-AK-1	FMMSR 2021-GT2 A				2.C FE	14,999,328	92.5660	13,884,912	15,000,000	15,000,000	0	0	0	0	3.850	3.804	MON	9,625	577,500	10/15/2021	10/25/2026
31953*-AL-6	BURLINGTON			1	1.B	1,677,238	101.1910	1,697,208	1,677,238	1,677,238	0	0	0	0	5.960	5.959	MN	12,773	99,963	10/16/2007	10/15/2027
31953*-AM-4	BURLINGTON			1	1.B	164,853	101.3000	166,996	164,853	164,853	0	0	0	0	5.960	5.959	MN	1,255	9,825	10/16/2007	10/15/2027
31953*-AN-2	BURLINGTON			1	1.B	1,033,620	101.3000	1,047,055	1,033,620	1,033,620	0	0	0	0	5.960	5.959	MN	7,872	61,726	10/16/2007	10/15/2027
31953*-AP-7	BURLINGTON			1	1.B	425,013	101.3000	430,537	425,013	425,013	0	0	0	0	5.960	5.959	MN	3,237	25,331	10/16/2007	10/15/2027
31953*-AQ-5	BURLINGTON			1	1.B	564,075	101.3000	571,407	564,075	564,075	0	0	0	0	5.960	5.959	MN	4,296	33,619	10/16/2007	10/15/2027
31953*-AR-3	BURLINGTON			1	1.B	490,619	101.3000	496,996	490,619	490,619	0	0	0	0	5.960	5.959	MN	3,736	29,241	09/25/2007	10/15/2027
32055R-A#-4	FIRST INDUSTRIAL				2.B FE	3,097,468	95.6260	3,251,300	3,400,000	3,147,460	0	49,465	0	0	4.400	6.400	AO	29,504	149,600	11/17/2023	04/20/2029
32055R-B#-3	FIRST INDUSTRIAL				2.B FE	30,000,000	93.6070	28,082,109	30,000,000	30,000,000	0	0	0	0	3.970	3.970	JJ	522,717	1,191,000	04/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL				2.B FE	28,495,597	95.0930	27,909,771	29,350,000	28,684,403	0	186,765	0	0	3.860	4.632	FA	427,988	1,132,910	11/17/2023	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33766Q-AC-1	FIRSTENERGY OHIO			4	1.A FE	2,289,045	93.5180	2,182,646	2,333,935	2,307,174	0	2,816	0	0	3.450	3.727	JJ	37,129	80,521	01/01/2019	01/15/2036
33840*-AA-3	INTL FLAVORS & FRAGRANCES			1	2.C	9,077,546	97.2910	8,831,643	9,077,546	9,077,546	0	0	0	0	4.770	4.818	MON	19,244	432,999	09/23/2010	11/15/2030
34524#-AA-0	FORD MOTOR COMPANY CTL				2.C YE	11,962,372	83.3110	9,966,002	11,962,372	11,962,372	0	0	0	0	4.720	4.767	MON	23,526	564,868	12/15/2021	06/15/2042
35042P-AA-8	FFIN 2021-2A A			2	1.A FE	8,556,673	93.6850	8,016,480	8,556,885	8,556,715	0	(22)	0	0	2.190	2.199	MON	8,329	187,396	11/17/2021	01/15/2042
35910E-AK-0	FYBR 2024-1 A2			2	1.F FE	4,998,210	101.7110	5,085,529	5,000,000	4,998,210	0	0	0	0	6.190	6.273	MON	9,457	145,293	06/06/2024	06/20/2054
361841-AK-5	GLP CAPITAL/GLP FINANCING II			1	2.C FE	4,946,500	100.9130	5,045,625	5,000,000	4,954,790	0	8,290	0	0	5.750	6.045	JD	23,958	287,500	04/15/2024	06/01/2028
361841-AQ-2	GLP CAPITAL/GLP FINANCING II			1	2.C FE	8,518,640	91.4660	7,317,310	8,000,000	8,353,216	0	(54,747)	0	0	4.000	3.160	JJ	147,556	320,000	11/10/2021	01/15/2031
361841-AR-0	GLP CAPITAL/GLP FINANCING II			1	2.C FE	3,285,371	85.6500	2,831,602	3,306,000	3,290,936	0	1,867	0	0	3.250	3.323	JJ	49,544	107,445	12/07/2021	01/15/2032
362554-AE-7	GMCAR 2021-4 B			4	1.A FE	855,913	97.0230	830,518	856,000	855,979	0	36	0	0	1.250	1.256	MON	446	10,700	10/13/2021	10/18/2027
38012Q-AD-0	GMALT 2024-3 A3			2	1.A FE	2,197,740	99.4420	2,185,746	2,198,000	2,197,750	0	10	0	0	4.210	4.251	MON	2,827	20,306	09/24/2024	10/20/2027
38081E-AA-9	GLDN 2016-1A A			4	1.A FE	1,080,490	89.0460	962,136	1,080,490	1,080,490	0	0	0	0	3.750	1.985	MS	11,368	40,518	06/15/2016	09/20/2047
38082J-AA-7	GLDN 2016-2A A			4	1.A FE	2,577,248	85.3760	2,220,348	2,600,664	2,585,940	0	2,700	0	0	3.160	2.362	MS	23,056	82,181	10/22/2018	09/20/2047
38217D-AA-8	GOODG 2023-1A A			4	1.A PL	33,246,138	96.6710	32,872,613	34,004,761	33,359,184	0	113,045	0	0	5.900	6.190	JAN	1,928,259	1,617,066	04/03/2023	01/17/2061
38217K-AA-2	GOODG 2016-1A A			4	1.A FE	6,202,208	90.3380	5,674,728	6,281,629	6,218,830	0	2,672	0	0	3.230	3.432	AO	42,834	205,113	10/22/2018	10/15/2052
38217V-AA-8	GOODG 2017-1A A			4	1.A FE	2,604,907	90.0770	2,347,513	2,606,120	2,605,057	0	41	0	0	3.740	3.748	AO	20,577	98,620	04/21/2017	10/15/2052
38218D-AA-7	GOODG 2019-1A			4	1.C FE	7,279,995	89.0330	6,483,581	7,282,206	7,282,206	0	0	0	0	3.860	3.864	AO	59,342	266,633	01/22/2019	10/15/2054
38218J-AA-4	GOODG 2022-1A A			4	1.A FE	35,309,381	84.9980	30,022,500	35,321,245	35,321,245	0	0	0	0	3.840	3.845	AO	286,338	1,381,971	03/11/2022	10/15/2056
38218J-AB-2	GOODG 2022-1A B			4	1.C FE	1,833,331	82.7430	1,517,542	1,834,054	1,833,178	0	10	0	0	4.590	4.592	AO	17,772	84,616	03/11/2022	10/15/2056
38237D-AA-4	GOOD 2022-4CS A			2	2.A FE	14,098,186	90.4450	14,098,186	15,587,571	14,098,186	0	8,202	785,284	0	5.300	7.946	MON	25,243	826,141	10/13/2022	11/20/2054
38237H-AA-5	GOOD 2021-5CS A			4	1.F FE	133,284	78.9930	134,725	170,553	134,840	0	1,237	0	0	2.310	6.288	MON	120	3,940	03/24/2023	10/20/2048
38237T-AA-9	GOOD 2022-3CS A			2	1.F FE	4,651,579	92.1390	4,651,579	5,048,415	4,651,579	0	14,425	111,512	0	4.950	6.657	MON	7,636	208,247	03/13/2024	07/20/2049
38237V-AB-2	GOOD 2023-1GS B				2.B FE	1,274,449	92.6870	1,274,449	1,375,000	1,274,449	0	16	100,302	0	7.750	9.633	MON	3,256	106,563	01/25/2023	02/22/2055
39057W-AB-5	GRTLK 2021-6A A				1.A FE	6,150,000	100.0060	6,150,369	6,150,000	6,150,000	0	0	0	0	6.479	5.706	JAJO	86,331	446,842	10/27/2021	01/15/2034
39057W-AD-1	GRTLK 2021-6A C				1.F FE	5,000,000	100.0000	4,999,985	5,000,000	5,000,000	0	0	0	0	7.759	6.978	JAJO	84,055	428,175	10/27/2021	01/15/2034
39154T-BR-8	GALC 21-2-A4			2	1.A FE	2,928,815	98.2770	2,878,519	2,929,000	2,928,856	0	41	0	0	1.040	1.050	MON	1,354	30,462	09/28/2021	09/15/2027
40417Q-AA-3	HERO 2016-4A A1			4	1.A FE	665,124	90.1400	599,784	665,391	665,224	0	7	0	0	3.570	3.575	MS	6,664	24,208	12/01/2016	09/20/2047
40441T-AC-3	HPEFS 2022-2A A3				1.A FE	90,691	99.9420	90,651	90,704	90,704	0	6	0	0	3.760	3.794	MON	104	3,410	05/17/2022	09/20/2029
40468@-AA-7	HANNON ARMSTRONG			1	1.F PL	18,795,928	84.3130	15,847,373	18,795,928	18,795,928	0	0	0	0	3.570	3.596	MON	37,279	663,670	07/24/2017	05/11/2041
40472Q-AB-3	HINTT 2024-A B			2	1.F FE	2,847,643	100.8050	2,883,726	2,860,700	2,847,643	0	0	0	0	5.840	6.096	MON	7,425	113,604	04/15/2024	03/15/2043
40472Q-AC-1	HINTT 2024-A C			2	2.C FE	762,672	100.9930	770,432	762,853	762,672	0	0	0	0	6.320	6.409	MON	2,143	34,552	03/19/2024	03/15/2043
41164@-AA-2	HARBOURVIEW DEBT				1.G PL	20,000,000	90.7770	18,155,317	20,000,000	20,000,000	0	0	0	0	3.620	4.119	MN	62,344	724,000	12/16/2021	11/30/2081
41756N-AA-7	HSLT HSLT				1.G FE	13,775,738	100.0000	13,775,672	13,775,738	13,775,738	0	0	0	0	6.722	6.982	MON	15,433	56,053	11/22/2024	12/25/2051
41757B-AA-2	HSLT 2023-1 A			2	1.G FE	3,932,401	101.4340	3,988,777	3,932,401	3,932,401	0	0	0	0	7.819	7.126	MON	5,124	340,547	11/28/2023	10/25/2050
42217K-BF-2	WELLTOWER			1	2.A FE	2,295,337	99.6290	2,339,292	2,348,000	2,344,104	0	8,648	0	0	4.000	4.391	JD	7,827	93,920	10/01/2018	06/01/2025
42225U-AJ-3	HEALTHCARE TRUST			1	2.B FE	4,901,000	99.5030	4,975,156	5,000,000	4,986,927	0	36,179	0	0	3.875	4.642	MN	32,292	193,750	07/22/2022	05/01/2025
42225U-AM-6	HEALTHCARE TRUST			1	2.B FE	2,703,284	81.0790	2,756,693	3,400,000	2,870,868	0	71,092	0	0	2.050	4.997	MS	20,523	69,700	07/22/2022	03/15/2031
42770U-AA-1	HERO 2015-2A A			4	1.A FE	372,422	92.8800	345,945	372,464	372,464	0	0	0	0	3.990	3.748	MON	454	15,067	07/27/2015	09/20/2040
42770V-AA-9	HERO 2016-1A A			4	1.A FE	1,276,374	93.0030	1,187,172	1,276,488	1,276,407	0	4	0	0	4.050	4.086	MON	1,580	52,591	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2A A			4	1.A FE	1,163,010	91.8590	1,068,677	1,163,391	1,163,391	0	0	0	0	3.750	3.761	MS	12,240	44,344	05/25/2016	09/20/2041
42770X-AA-5	HERO 2016-3A A1			4	1.A FE	673,374	89.3170	603,438	675,614	674,046	0	79	0	0	3.080	3.139	MS	5,838	21,144	11/16/2016	09/20/2042
42770X-AC-1	HERO 2016-3A A2				1.A FE	685,981	91.6240	618,458	674,999	682,937	0	(409)	0	0	3.910	3.600	MS	7,405	26,817	12/06/2018	09/20/2042
42771L-AB-8	HERO 2017-2A A1			4	1.A FE	1,224,480	87.0560	1,066,120	1,224,640	1,224,507	0	4	0	0	3.280	3.305	MON	1,227	40,839	07/26/2017	09/20/2048
42771L-AC-6	HERO 2017-2A A2			4	1.A FE	1,930,925	89.2880	1,682,242	1,884,062	1,922,471	0	(1,248)	0	0	4.070	3.532	MS	21,513	77,961	07/26/2017	09/20/2048
42771T-AA-3	HERO 2015-3A A			4	1.A FE	821,727	93.9710	772,236	821,783	821,783	0	0	0	0	4.280	4.648	MS	9,868	35,807	11/18/2015	09/20/2041
42771X-AA-4	HERO 2017-1A A1			4	1.A FE	3,118,811	88.4690	2,760,279	3,120,065	3,118,848	0	37	0	0	3.710	3.719	MS	32,476	117,851	04/21/2017	09/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43283Y-AC-7	HGVT 2024-1B C			2	2.B FE	4,072,358	100.8260	4,107,112	4,073,464	4,072,358	0	0	0	0	6.620	6.721	MON	11,985	172,285	04/15/2024	09/15/2039
43284H-AA-7	CCG 2019-AA A			2	1.A FE	240,840	97.6820	229,799	235,253	239,025	0	(648)	0	0	2.340	1.257	MON	92	5,505	10/14/2021	07/25/2033
43285H-AA-6	HGVT 2020-AA A			2	1.A FE	284,158	96.7230	287,139	296,867	286,323	0	836	0	0	2.740	4.747	MON	136	8,134	06/21/2022	02/25/2039
43457@-AA-4	WALGREENS			1	2.C YE	902,573	92.5890	835,684	902,573	902,573	0	0	0	0	5.400	5.461	MON	2,166	48,739	01/13/2006	06/15/2030
43730N-AA-4	HPA 2022-1 A				1.A FE	10,326,343	97.7640	10,198,072	10,431,351	10,352,844	0	528	0	0	3.930	4.243	MON	34,163	409,952	03/25/2022	04/17/2039
43730N-AC-0	HPA 2022-1 B				1.D FE	14,190,109	97.8670	14,026,593	14,332,239	14,247,868	0	20,931	0	0	4.330	4.559	MON	51,716	620,586	03/25/2022	04/17/2039
43813Y-AC-6	HAROT 2024-3 A3			2	1.A FE	2,799,560	100.0850	2,802,374	2,800,000	2,799,560	0	0	0	0	4.570	4.777	MON	3,554	42,653	08/09/2024	03/21/2029
44107T-AW-6	HOST HOTELS & RESORTS			1	2.C FE	3,120,981	99.4150	3,112,673	3,131,000	3,129,581	0	1,153	0	0	4.500	4.540	FA	58,706	140,895	10/08/2015	02/01/2026
44107T-BA-3	HOST HOTELS & RESORTS			1	2.C FE	2,408,024	85.0850	2,079,473	2,444,000	2,417,981	0	3,305	0	0	2.900	3.071	JD	3,150	70,876	11/08/2021	12/15/2031
44148J-AC-3	HWIRE 2021-1 C				3.C FE	55,000,000	95.6360	52,599,910	55,000,000	55,000,000	0	0	0	0	4.459	4.416	MON	74,936	2,452,450	11/09/2021	11/20/2051
44148J-AH-2	HWIRE 2024-1A A2			2	1.F FE	18,500,000	101.0060	18,686,049	18,500,000	18,500,000	0	0	0	0	5.893	5.965	MON	33,312	90,850	05/22/2024	06/20/2054
44328U-AB-2	HPEFS 2023-2A A2			2	1.A FE	654,559	100.4120	657,309	654,609	654,574	0	15	0	0	6.040	6.120	MON	1,208	39,538	09/19/2023	01/21/2031
44935F-AF-1	HART 2021-C B			2	1.A FE	532,973	96.9430	516,705	533,000	532,990	0	5	0	0	1.490	1.496	MON	353	7,942	11/09/2021	12/15/2027
46188B-AA-0	INVITATION HOMES OP			1	2.B FE	9,601,766	81.1380	8,452,153	10,417,000	9,830,312	0	79,122	0	0	2.000	2.942	FA	78,706	208,340	01/07/2022	08/15/2031
46188B-AC-6	INVITATION HOMES OP			1	2.B FE	10,363,184	79.7130	8,760,453	10,990,000	10,495,356	0	46,306	0	0	2.700	3.279	JJ	136,826	296,730	01/26/2022	01/15/2034
46433@-AA-6	ISKANDAR VENTURES			1	1.E PL	45,975,694	88.1240	40,515,607	45,975,694	45,975,694	0	0	0	0	3.410	3.433	MON	69,679	1,567,771	10/30/2019	07/15/2040
46590U-AB-8	HENDR 2018-2A B			4	2.A FE	3,374,139	87.7130	2,960,521	3,375,231	3,374,139	0	0	0	0	4.700	4.758	MON	6,610	159,077	10/02/2018	10/15/2077
46591W-AA-5	HENDR 2020-A1 A			4	1.F FE	75,485,189	77.6100	59,760,785	77,001,149	75,654,056	0	38,204	0	0	2.770	2.999	MON	94,797	2,138,856	09/03/2020	01/01/2070
46591W-AB-3	HENDR 2020-A2 A			4	1.F FE	84,012,795	81.2500	65,634,996	80,781,534	83,638,443	0	(63,266)	0	0	3.370	2.914	MON	120,993	2,729,900	07/19/2021	12/15/2079
46615@-AB-6	HENDR 2010-2A B			4	1.A FE	108,912	101.0400	110,082	108,949	108,942	0	2	0	0	7.450	7.572	MON	361	8,117	08/04/2010	01/15/2050
46616M-AA-8	HENDR 2010-3A A			4	1.A FE	304,374	98.2160	299,003	304,435	304,422	0	5	0	0	3.820	3.854	MON	517	11,629	10/29/2010	12/15/2048
46616M-AB-6	HENDR 2010-3A B			4	1.A FE	156,684	100.3990	157,313	156,689	156,687	0	0	0	0	6.850	6.949	MON	477	10,733	10/29/2010	12/15/2050
46616P-AA-1	HENDR 2011-1A A			4	1.A FE	3,050,810	96.7560	2,952,598	3,051,606	3,051,096	0	37	0	0	4.700	4.750	MON	6,374	143,425	06/08/2011	10/15/2056
46616Y-AA-2	HENDR 2012-2A A			4	1.A FE	5,092,941	90.8280	4,627,384	5,094,669	5,093,431	0	48	0	0	3.840	3.875	MON	8,695	195,635	07/18/2012	10/15/2059
46616Y-AC-8	HENDR 2012-2A B			4	2.A FE	1,862,196	99.4820	1,853,861	1,863,505	1,862,663	0	25	0	0	6.770	6.875	MON	5,607	126,159	07/18/2012	10/17/2061
46617A-AB-1	HENDR 2012-3A B			4	1.G FE	1,395,481	97.1810	1,356,163	1,395,495	1,395,495	0	0	0	0	6.170	6.236	MON	3,588	86,341	11/09/2012	09/15/2067
46617F-AA-2	HENDR 2013-1A A			4	1.A FE	3,019,044	90.1340	2,723,072	3,021,141	3,019,044	0	0	0	0	3.220	3.235	MON	4,324	97,551	09/26/2018	04/15/2067
46617J-AA-4	HENDR 2013-2A A			4	1.A FE	2,810,650	92.3530	2,595,718	2,810,650	2,810,650	0	0	0	0	4.210	3.179	MON	4,930	118,657	10/22/2018	03/15/2062
46617J-AB-2	HENDR 2013-2A B			4	2.A FE	1,831,963	93.8860	1,719,961	1,831,963	1,831,963	0	0	0	0	5.680	4.567	MON	4,625	104,345	10/22/2018	03/17/2064
46617L-AA-9	HENDR 2013-3A A			4	1.A FE	4,660,582	92.7270	4,324,377	4,663,534	4,663,216	0	(103)	0	0	4.080	3.875	MON	7,928	190,801	09/26/2018	01/17/2073
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	2,054,918	91.3870	1,878,986	2,056,078	2,056,078	0	0	0	0	3.960	3.978	MON	3,619	81,421	02/10/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B			4	2.A FE	1,325,453	90.5460	1,201,105	1,326,508	1,326,508	0	0	0	0	4.940	4.977	MON	2,912	65,530	02/10/2014	03/16/2065
46618A-AA-2	HENDR 2014-2A A			4	1.A FE	3,351,775	88.3280	2,962,490	3,353,949	3,351,775	0	0	0	0	3.610	3.671	MON	5,381	121,078	07/16/2014	01/17/2073
46618A-AB-0	HENDR 2014-2A B			4	2.C FE	1,136,185	87.3910	993,388	1,136,718	1,136,247	0	5	0	0	4.480	4.529	MON	2,263	50,925	10/22/2018	01/15/2075
466365-AC-7	JACK			4	2.B FE	11,068,772	94.8330	10,040,433	10,587,500	10,747,385	0	(57,707)	0	0	4.970	4.151	FMAN	52,620	526,199	08/27/2020	08/25/2049
46650X-AA-1	HENDR 2019-1A A			4	1.A FE	6,756,401	86.8630	5,872,934	6,761,184	6,756,401	0	0	0	0	3.820	3.868	MON	10,762	258,995	03/01/2019	08/17/2071
46650X-AB-9	HENDR 2019-1A B			4	2.A FE	2,646,263	84.0410	2,225,738	2,648,398	2,646,263	0	0	0	0	4.510	2.491	MON	5,309	119,775	03/01/2019	08/15/2073
46655B-AA-4	HENDR 2021-A1 A				1.F FE	42,115,558	79.3580	34,967,744	44,063,149	42,294,130	0	41,212	0	0	3.210	3.716	MON	62,863	1,418,356	02/28/2022	02/15/2079
46657N-AA-6	HENDR 2020-F			4	1.F FE	21,871,891	74.5500	16,305,495	21,871,891	21,871,891	0	0	0	0	3.165	3.067	MON	30,766	723,030	03/10/2021	12/15/2073
46671*-AA-9	ORLANDO HEALTH				1.F	18,087,499	80.9390	14,276,251	17,638,234	17,992,493	0	(18,798)	0	0	3.287	3.081	MON	25,768	579,769	11/04/2020	04/15/2043
46671@-AA-7	JRD HOLDINGS				2.B	24,949,006	77.6110	19,363,159	24,949,006	24,949,006	0	0	0	0	3.620	3.647	MON	40,140	903,154	01/13/2021	01/15/2041
48262#-AA-6	KEURIG DR. PEPPER				2.B	14,441,567	88.3020	12,752,173	14,441,567	14,441,567	0	0	0	0	4.430	4.471	MON	28,434	639,761	03/24/2022	03/31/2037
48262*-AA-0	KEURIG DR PEPPER				2.B	69,134,511	86.8580	60,048,805	69,134,511	69,134,511	0	0	0	0	3.720	3.749	MON	114,302	2,571,808	12/19/2019	12/31/2034
48262@-AA-8	KEURIG DR PEPPER				2.B	28,403,679	78.0750	22,176,156	28,403,679	28,403,679	0	0	0	0	3.144	3.165	MON	39,689	893,012	12/15/2021	01/30/2037
49427R-AQ-5	KILROY REALTY			1	2.C FE	11,740,939	77.7200	9,093,208	11,700,000	11,727,837	0	(3,381)	0	0	2.500	2.465	MN	37,375	292,500	12/23/2020	11/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49427R-C*-1	KILROY REALTY			4	2.B	13,000,000	88.7440	11,536,760	13,000,000	13,000,000	0	0	0	0	4.270	4.270	AO	112,562	555,100	04/17/2020	01/31/2031
49446R-AU-3	KIMCO REALTY			1	2.A FE	2,034,100	99.8420	1,996,845	2,000,000	2,000,000	0	(6,142)	0	0	3.300	3.300	FA	27,500	66,000	06/17/2019	02/01/2025
49727@-AB-3	KIRBY			1	2.C	11,154,809	82.7210	11,615,398	14,041,590	11,302,857	0	118,586	0	0	4.410	7.303	MON	27,522	619,234	08/21/2017	03/15/2042
50246*-AF-6	LVNV FUNDING				1.F PL	5,000,000	103.6240	5,181,221	5,000,000	5,000,000	0	0	0	0	7.800	7.927	MON	29,250	396,500	10/03/2023	10/26/2028
50246*-AG-4	LVNV FUNDING				1.F PL	7,500,000	100.0780	7,505,854	7,500,000	7,500,000	0	0	0	0	6.840	6.937	MON	38,475	250,800	06/04/2024	06/12/2029
52465#-BC-8	HOME DEPOT			1	1.F YE	4,269,424	106.9500	4,065,198	3,801,017	3,944,307	0	(18,629)	0	0	7.430	6.373	MON	12,552	280,995	10/30/2001	01/15/2032
52465#-BD-6	HOME DEPOT			1	1.F YE	4,025,069	106.8810	4,035,099	3,775,307	3,853,266	0	(10,132)	0	0	7.430	6.888	MON	12,467	279,086	12/06/2001	12/15/2031
52467@-BR-5	LOWES			1	2.A YE	7,105,366	102.8240	6,962,534	6,771,330	6,842,123	0	(15,371)	0	0	6.340	5.928	MON	7,155	427,005	12/19/2003	06/25/2029
52467@-BV-6	TARGET MT KISCO			1	1.F YE	11,467,515	104.4320	11,479,223	10,992,025	11,186,232	0	(17,358)	0	0	6.400	6.081	MON	31,266	701,062	06/08/2004	11/15/2034
54143M-AA-4	LOGISTICS 1 MI TN VA SR			1	1.D FE	26,330,921	80.5020	21,498,371	26,705,330	26,387,272	0	17,155	0	0	2.654	2.811	MON	41,344	708,759	01/24/2022	10/10/2042
54627R-AK-6	LCDA 2014-ELL A2			4	1.A FE	313,279	98.8100	310,584	314,326	314,326	0	333	0	0	3.240	3.321	FA	4,243	10,184	01/01/2019	08/01/2028
54864@-AA-8	LOWES BROOKLYN			1	2.A YE	9,911,616	102.3550	9,904,877	9,676,944	9,722,423	0	(10,181)	0	0	6.150	6.001	MON	26,450	595,124	02/26/2003	05/15/2029
54868#-AA-2	LOWES SANTA			1	2.A YE	9,097,489	84.8430	7,642,666	9,008,044	9,071,962	0	(3,247)	0	0	3.480	3.414	MON	13,932	313,480	08/10/2016	06/15/2042
55056*-AA-5	LUTHER VILLAGE				1.G	15,888,339	82.2860	13,073,914	15,888,339	15,888,339	0	0	0	0	4.570	4.613	MON	32,271	726,073	03/23/2018	11/15/2049
55056*-AB-3	LUTHER VILLAGE				1.D FE	2,487,811	83.1700	2,069,123	2,487,811	2,487,811	0	0	0	0	3.610	3.637	MON	3,992	89,810	11/25/2019	11/15/2049
55292R-AA-9	MAPSL 2021-1A A				1.E FE	1,710,216	91.5790	1,566,247	1,710,272	1,710,229	0	1	0	0	2.521	2.535	MON	1,916	43,116	06/08/2021	06/15/2046
55292R-AB-7	MAPSL 2021-1A B				2.A FE	5,919,592	91.7100	5,428,969	5,919,714	5,919,592	0	0	0	0	3.425	3.450	MON	9,011	202,750	06/08/2021	06/15/2046
55292R-AC-5	MAPSL 2021-1A C				3.B FE	229,630	98.6570	226,554	229,637	229,630	0	0	0	0	5.437	5.494	MON	555	12,439	04/15/2024	06/15/2046
553214-AE-7	MP ENVIRONMENTAL				1.A FE	4,572,996	99.5100	3,980,418	4,000,000	4,247,985	0	(56,980)	0	0	5.127	3.451	JJ	94,565	205,080	01/01/2019	01/15/2030
55400U-AA-1	MVWOT 2022-1A A				1.A FE	3,534,937	97.8940	3,461,394	3,535,846	3,534,937	0	0	0	0	4.150	4.200	MON	4,484	146,738	05/12/2022	11/21/2039
59170J-AG-3	MNET 2024-1A A2			2	1.F FE	999,855	102.0080	1,020,082	1,000,000	1,000,000	0	145	0	0	6.230	6.268	MON	1,904	47,936	03/06/2024	04/20/2054
59523U-AN-7	MID-AMERICA APARTMENTS			1	1.G FE	2,952,860	97.6210	2,606,475	2,670,000	2,761,896	0	(41,103)	0	0	3.600	1.970	JD	8,010	96,120	03/03/2020	06/01/2027
59523U-AQ-0	MID-AMERICA APARTMENTS			1	1.G FE	4,434,925	96.3180	3,961,541	4,113,000	4,260,043	0	(34,522)	0	0	3.950	2.985	MS	47,836	162,464	08/05/2019	03/15/2029
59523U-AS-6	MID-AMERICA APARTMENTS			1	1.G FE	11,667,193	82.3360	12,585,060	15,285,000	12,457,138	0	382,109	0	0	1.700	5.275	FA	98,164	259,845	11/10/2022	02/15/2031
61945L-AA-1	MSAIC 2019-2A A			4	1.A FE	150,950	87.8210	139,710	159,085	150,950	0	0	0	0	2.880	4.375	MON	140	3,535	04/24/2020	09/20/2040
61945W-AA-7	MSAIC 2023-2A A				1.D FE	12,381,171	96.0480	12,048,255	12,544,059	12,388,952	0	7,781	0	0	5.360	5.711	MON	20,544	672,362	03/23/2023	09/22/2053
61946C-AA-0	MSAIC 2019-1A			4	1.E FE	15,374,756	94.2090	14,508,441	15,400,302	15,378,138	0	1,104	0	0	4.370	4.499	MON	20,564	672,993	04/23/2020	12/21/2043
61946E-AA-6	MSAIC 2017-1A A			4	1.C FE	430,395	97.2710	418,769	430,519	430,452	0	21	0	0	4.450	4.501	MON	585	19,158	01/26/2017	06/20/2042
61946F-AA-3	MSAIC 2018-1A A			4	1.D FE	9,633,676	93.1100	8,970,411	9,634,174	9,633,774	0	98	0	0	4.010	4.044	MON	11,805	386,367	04/11/2018	06/22/2043
61946G-AA-1	MSAIC 2017-2A A			4	1.D FE	2,041,037	93.4260	1,907,097	2,041,301	2,041,098	0	26	0	0	3.820	3.854	MON	2,383	77,978	10/17/2017	06/22/2043
61946L-AA-0	MSAIC 2018-2GS A			4	1.G FE	7,896,300	93.1910	7,346,460	7,883,195	7,894,486	0	(666)	0	0	4.200	4.193	MON	10,117	331,094	04/29/2020	02/22/2044
61946Q-AA-9	MSAIC			2	1.D FE	15,754,820	86.0460	14,076,747	16,359,547	15,814,879	0	12,701	0	0	2.640	3.344	MON	13,197	431,892	03/10/2022	01/20/2053
61946R-AA-7	MSAIC 2021-2A A			2	1.B FE	18,087,254	80.7290	15,059,358	18,654,156	18,159,030	0	26,290	0	0	1.640	2.191	MON	9,348	305,928	02/09/2023	04/22/2047
61947B-AA-1	MSAIC 2024-2A A			2	1.D FE	3,132,594	97.8850	3,144,947	3,212,905	3,132,594	0	0	0	0	5.600	6.190	MON	5,498	93,960	06/06/2024	04/22/2052
61947D-AA-7	MSAIC 2021-1A A				1.B FE	10,274,680	81.3350	10,035,502	12,338,493	10,462,483	0	90,145	0	0	1.510	5.439	MON	5,693	186,311	02/08/2023	12/20/2046
62544@-AA-9	MULTICARE HEALTH SYSTEM				1.F YE	56,720,742	79.0680	44,847,890	56,720,742	56,720,742	0	0	0	0	3.270	3.292	MON	108,195	1,854,768	06/19/2020	04/10/2041
62979*-AC-1	NSA OP				2.A FE	5,000,000	86.8080	4,340,410	5,000,000	5,000,000	0	0	0	0	2.990	2.989	FA	51,079	149,500	07/24/2020	08/05/2030
62979*-AD-9	NSA OP				2.A FE	5,000,000	82.3520	4,117,624	5,000,000	5,000,000	0	0	0	0	3.090	3.090	FA	52,788	154,500	07/24/2020	08/05/2032
62979*-AT-4	NSA OP				2.A FE	8,000,000	98.9550	7,916,360	8,000,000	8,000,000	0	0	0	0	5.400	5.400	MS	139,200	0	08/23/2024	09/05/2028
62979*-AU-1	NSA OP				2.A FE	5,000,000	98.0030	4,900,164	5,000,000	5,000,000	0	0	0	0	5.550	5.550	MS	89,417	0	08/23/2024	09/05/2031
637417-AH-9	NATIONAL RETAIL PROPERTIES			1	2.A FE	2,104,880	99.1820	1,983,641	2,000,000	2,011,529	0	(18,050)	0	0	4.000	3.059	MN	10,222	80,000	06/17/2019	11/15/2025
637417-AL-0	NATIONAL RETAIL PROPERTIES			1	2.A FE	3,971,520	97.6240	3,904,962	4,000,000	3,987,599	0	2,893	0	0	4.300	4.388	AO	36,311	172,000	09/18/2018	10/15/2028
63967@-AA-5	NEBRASKA MEDICINE				1.D	20,567,532	78.2710	16,098,510	20,567,532	20,567,532	0	0	0	0	3.710	3.739	MON	33,914	763,055	10/24/2019	01/15/2049
63968@-AA-4	NEBRASKA MEDICINE				1.D FE	24,811,956	73.7500	18,298,746	24,811,956	24,811,956	0	0	0	0	3.590	3.617	MON	39,589	890,749	06/17/2021	03/15/2052
64034Y-AE-1	NSLT 2021-DA D				2.B FE	1,628,859	80.0080	1,304,128	1,630,000	1,628,859	0	0	0	0	4.380	4.467	MON	2,181	71,394	10/21/2021	04/20/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64035D-AF-3	NSLT 2021-A C				1.F FE	27,981,974	86.0240	24,086,754	28,000,000	27,986,890	0	1,216	0	0	3.750	3.786	MON	32,083	1,050,000	05/13/2021	04/20/2062
64035D-AG-1	NSLT 2021-A D				2.B FE	13,993,060	83.6320	11,708,495	14,000,000	13,994,665	0	418	0	0	4.930	4.986	MON	21,089	690,200	05/13/2021	04/20/2062
64035D-AJ-5	NSLT 2021-A B2				1.C FE	29,258,919	86.1600	25,848,093	30,000,000	29,536,100	0	72,906	0	0	2.850	3.191	MON	26,125	855,000	05/13/2021	04/20/2062
65605*-AC-6	BURLINGTON NORTHERN			1	1.F	3,487,180	101.8050	3,550,127	3,487,180	3,487,180	0	0	0	0	6.010	6.008	JD	582	209,580	11/15/2007	12/31/2028
67097@-AA-9	OCHSNER				1.G YE	49,550,067	74.7650	37,046,111	49,550,067	49,550,067	0	0	0	0	4.410	4.451	MON	97,118	2,185,157	09/01/2022	09/30/2045
67100@-AA-4	OCHSNER				1.G	19,996,121	78.5720	15,711,394	19,996,121	19,996,121	0	0	0	0	4.690	4.736	MON	41,681	937,818	04/30/2021	04/30/2043
682696-AA-7	OMFIT 2020-2A A			4	1.A FE	16,298,608	96.0210	15,651,446	16,300,000	16,299,318	0	176	0	0	1.750	1.757	MON	13,470	285,250	08/13/2020	09/14/2035
682696-AB-5	OMFIT 2020-2A B			4	1.C FE	6,596,476	92.8840	6,130,314	6,600,000	6,598,665	0	514	0	0	2.210	2.229	MON	6,888	145,860	08/13/2020	09/14/2035
682696-AC-3	OMFIT 2020-2A C			4	1.E FE	4,398,134	92.7000	4,078,790	4,400,000	4,399,294	0	278	0	0	2.760	2.783	MON	5,735	121,440	08/13/2020	09/14/2035
682696-AD-1	OMFIT 2020-2A D			4	2.B FE	3,198,485	93.1470	2,980,707	3,200,000	3,199,279	0	189	0	0	3.450	3.482	MON	5,213	110,400	08/13/2020	09/14/2035
69120E-AA-7	OR 2023-10A A				1.A FE	10,000,000	100.3210	10,032,100	10,000,000	10,000,000	0	0	0	0	7.067	7.027	JAJO	141,348	793,706	02/14/2023	04/20/2035
693342-AA-5	PG&E WILDFIRE RECOVERY				1.A FE	703,758	96.8610	681,679	703,772	703,752	0	10	0	0	3.594	3.593	JD	2,108	25,294	05/03/2022	06/01/2030
693342-AC-1	PG&E WILDFIRE RECOVERY				1.A FE	7,999,758	91.7800	7,342,373	8,000,000	7,999,737	0	0	0	0	4.377	4.377	JD	29,180	350,160	05/03/2022	06/01/2039
693342-AH-0	PG&E WILDFIRE RECOVERY				1.A FE	1,999,901	97.6480	1,952,966	2,000,000	2,000,000	0	0	0	0	5.081	5.078	JD	8,468	101,620	07/13/2022	06/01/2041
69346Y-A*-4	PK AIRFINANCE PAF_20				1.E FE	272,700	100.0000	272,700	272,700	272,700	0	0	0	0	5.867	2.554	MON	533	15,299	12/05/2022	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F				1.E FE	861,649	99.7720	904,933	906,998	906,998	0	0	0	0	6.129	3.683	MON	1,853	53,881	12/17/2020	01/20/2035
693796-AA-4	PT EDISON DC				2.B	18,498,134	102.7670	17,454,480	16,984,527	17,580,691	0	(148,258)	0	0	6.731	5.004	MON	50,810	1,143,229	10/01/2018	12/15/2028
70806G-AA-1	PNTPK 2024-8A A1			2	1.A FE	2,000,000	100.7420	2,014,846	2,000,000	2,000,000	0	0	0	0	6.932	6.335	JAJO	28,885	100,907	01/24/2024	04/18/2036
72703P-AC-7	PLNT 2019-1A A2				2.B FE	1,818,132	91.8950	1,746,005	1,900,000	1,865,293	0	9,970	0	0	3.858	4.714	MJSD	5,294	73,302	02/26/2021	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD			1	1.D	629,699	97.1570	611,796	629,699	629,699	0	0	0	0	3.000	3.000	MS	5,667	18,891	07/13/2012	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD			1	1.D	653,399	97.1570	634,823	653,399	653,399	0	0	0	0	3.000	3.000	MS	5,881	19,602	07/13/2012	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD			1	1.D	596,862	97.1570	579,893	596,862	596,862	0	0	0	0	3.000	3.000	MS	5,372	17,906	07/13/2012	09/13/2027
74042Q-AC-1	PREFERRED TERM XXVI B1			4	3.A FE	222,949	74.0000	224,465	303,331	186,310	0	(17,331)	0	0	4.955	1.279	MJSD	418	18,777	11/03/2021	09/22/2037
74042Q-AE-7	PREFERRED TERM XXVI			4	3.A FE	67,153	74.0000	67,610	91,365	73,956	0	(511)	0	0	4.897	8.936	MJSD	112	5,656	11/03/2021	09/22/2037
74170*-AC-3	PRIME PROPERTY FUND			1	2.A	20,268,526	99.3330	19,866,516	20,000,000	20,025,848	0	(39,396)	0	0	4.610	4.402	FA	330,383	922,000	09/26/2018	08/22/2025
74170*-AN-9	PRIME PROPERTY FUND			1	2.A	13,237,863	95.1410	12,568,153	13,210,000	13,218,073	0	(3,841)	0	0	3.150	3.118	JJ	203,434	416,115	06/25/2019	01/05/2027
74170*-AR-0	PRIME PROPERTY FUND			1	2.A	14,000,000	94.1300	13,178,235	14,000,000	14,000,000	0	0	0	0	3.480	3.480	AO	108,267	487,200	09/19/2017	10/11/2027
74170*-AW-9	PRIME PROPERTY FUND				2.A	10,000,000	90.9680	9,096,830	10,000,000	10,000,000	0	0	0	0	3.600	3.600	MN	38,000	360,000	03/22/2019	05/23/2029
74170*-BE-8	PRIME PROPERTY FUND				2.A	6,000,000	77.3530	4,641,157	6,000,000	6,000,000	0	0	0	0	2.560	2.560	AO	33,280	153,600	09/22/2020	10/13/2032
74170*-BF-5	PRIME PROPERTY FUND				2.A	5,000,000	71.2280	3,561,376	5,000,000	5,000,000	0	0	0	0	2.710	2.710	AO	29,358	135,500	09/22/2020	10/13/2035
74170*-BH-1	PRIME PROPERTY FUND LLC				2.A	5,000,000	76.9510	3,847,565	5,000,000	5,000,000	0	0	0	0	2.680	2.680	MS	36,106	134,000	03/03/2021	03/24/2033
74170*-BJ-7	PRIME PROPERTY FUND LLC				2.A	13,000,000	71.1630	9,251,133	13,000,000	13,000,000	0	0	0	0	2.830	2.830	MS	99,129	367,900	03/03/2021	03/24/2036
74264*-AB-2	PRISA LHC			1	1.G	9,000,000	98.8770	8,898,974	9,000,000	9,000,000	0	0	0	0	4.270	4.270	AO	81,130	384,300	01/23/2014	04/15/2026
74333X-AL-4	PROG 2021-SFR11 E2				2.C FE	9,199,522	90.0680	8,286,253	9,200,000	9,199,522	0	0	0	0	3.527	3.528	MON	27,040	324,484	12/15/2021	01/17/2039
74333X-AN-0	PROG 2021-SFR11 F				3.C FE	11,699,989	92.8930	10,868,516	11,700,000	11,699,989	0	0	0	0	4.420	4.430	MON	41,659	517,140	12/15/2021	01/17/2039
74340*-AL-8	PROLOGIS				1.G FE	39,000,000	95.5740	37,273,868	39,000,000	39,000,000	0	0	0	0	2.850	2.850	JJ	540,313	1,111,500	10/29/2019	01/06/2027
74340*-AX-2	PROLOGIS				1.G FE	7,000,000	82.8470	5,799,275	7,000,000	7,000,000	0	0	0	0	2.320	2.320	AO	34,284	162,400	03/02/2021	03/30/2031
74340*-AY-0	PROLOGIS				1.G FE	7,000,000	82.1760	5,752,340	7,000,000	7,000,000	0	0	0	0	2.320	2.320	JJ	74,884	162,400	03/02/2021	07/01/2031
74340*-AZ-7	PROLOGIS				1.G FE	6,000,000	78.2960	4,697,780	6,000,000	6,000,000	0	0	0	0	2.420	2.420	AO	30,653	145,200	03/02/2021	03/30/2033
74340*-BA-1	PROLOGIS				1.G FE	6,000,000	77.6670	4,659,998	6,000,000	6,000,000	0	0	0	0	2.420	2.420	JJ	66,953	145,200	03/02/2021	07/01/2033
74340X-B#-7	PROLOGIS				1.G	45,080,000	75.2190	32,929,394	43,778,000	43,778,000	0	0	0	(780,500)	1.890	1.890	MN	110,321	833,755	02/20/2020	02/27/2035
74340X-BK-6	PROLOGIS			1	1.G FE	1,730,645	97.8780	1,582,692	1,617,000	1,645,014	0	(18,201)	0	0	3.250	2.071	AO	13,138	52,553	02/10/2020	10/01/2026
74340X-BP-5	PROLOGIS			2	1.G FE	8,078,714	64.2450	4,818,354	7,500,000	8,018,201	0	(14,716)	0	0	3.000	2.619	AO	47,500	225,000	12/23/2020	04/15/2050
74340X-BQ-3	PROLOGIS			2	1.G FE	3,346,892	52.4930	1,784,771	3,400,000	3,352,612	0	1,352	0	0	2.125	2.196	AO	15,253	72,250	08/06/2020	10/15/2050
74340X-BR-1	PROLOGIS			2	1.G FE	3,387,080	81.8780	2,783,865	3,400,000	3,392,427	0	1,249	0	0	1.250	1.290	AO	8,972	42,500	08/06/2020	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340X-BT-7	PROLOGIS			1	1.G FE	1,509,424	96.3820	1,542,115	1,600,000	1,525,182	0	7,275	0	0	4.625	5.348	JJ	34,122	74,000	09/27/2022	01/15/2033
74340X-BV-2	PROLOGIS			1	1.G FE	9,167,600	96.7530	9,675,285	10,000,000	9,499,618	0	152,703	0	0	3.375	5.223	JD	15,000	337,500	10/04/2022	12/15/2027
74340X-CF-6	PROLOGIS			1	1.G FE	1,547,263	93.2480	1,445,345	1,550,000	1,547,394	0	(18)	0	0	5.250	5.258	JD	3,617	81,375	12/14/2023	06/15/2053
746246-AA-5	PUREW 2022-1 A1			2	1.G FE	7,161,157	99.6130	7,133,410	7,161,157	7,161,157	0	0	0	0	5.813	4.119	MON	30,065	416,278	08/01/2022	12/05/2037
74986@-AQ-4	RREEF AMERICA REIT II			1	1.G	25,000,000	98.9450	24,736,308	25,000,000	25,000,000	0	0	0	0	3.210	3.210	JJ	392,333	802,500	04/01/2015	07/01/2025
74986@-BC-4	RREEF AMERICA REIT II				1.G	5,000,000	81.8280	4,091,391	5,000,000	5,000,000	0	0	0	0	2.620	2.620	JD	8,006	131,000	09/11/2020	12/09/2031
74986@-BD-2	RREEF AMERICA REIT II				1.G	5,000,000	79.6860	3,984,276	5,000,000	5,000,000	0	0	0	0	2.670	2.670	JD	8,158	133,500	09/11/2020	12/09/2032
756109-A*-5	REALTY INCOME				1.G	29,883,900	81.3180	23,393,913	28,768,400	28,768,400	0	0	0	(512,900)	2.730	2.730	MN	89,446	796,271	05/08/2019	05/20/2034
756109-AU-8	REALTY INCOME			1	1.G FE	9,595,400	96.5500	9,655,037	10,000,000	9,852,045	0	44,724	0	0	3.650	4.173	JJ	168,306	365,000	08/07/2018	01/15/2028
756109-BL-7	REALTY INCOME			1	1.G FE	5,262,120	84.4700	5,068,203	6,000,000	5,284,865	0	22,745	0	0	2.850	4.660	JD	7,600	85,500	09/10/2024	12/15/2032
75884R-AU-7	REGENCY CENTERS			1	2.A FE	3,893,279	99.0190	3,850,850	3,889,000	3,889,446	0	(707)	0	0	3.900	3.881	MN	25,279	151,671	01/01/2019	11/01/2025
75884R-AX-1	REGENCY CENTERS			1	2.A FE	9,983,700	97.5540	9,755,350	10,000,000	9,993,553	0	1,697	0	0	4.125	4.145	MS	121,458	412,500	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS			1	2.A FE	3,496,605	91.6670	3,208,338	3,500,000	3,498,226	0	328	0	0	2.950	2.961	MS	30,401	103,250	08/13/2019	09/15/2029
76132F-A@-6	RETAIL OPPORTUNITY			1	2.C	20,000,000	97.4970	19,499,399	20,000,000	20,000,000	0	0	0	0	4.190	4.190	JD	37,244	838,000	10/18/2017	12/15/2027
76134K-AH-7	VDCR 2024-1A A2			2	1.G FE	25,000,000	96.9390	24,234,850	25,000,000	25,000,000	0	0	0	0	4.992	5.105	MON	55,467	308,533	09/10/2024	09/15/2049
78397X-AB-0	SFAST 2024-2A A2				1.A FE	956,672	100.4720	961,209	956,696	956,672	0	0	0	0	5.710	5.775	MON	1,669	31,563	05/14/2024	10/20/2027
78398A-AB-9	SFAST 2023-1A A2A				1.A FE	208,238	100.2260	208,726	208,254	208,247	0	10	0	0	5.890	5.963	MON	375	12,266	06/22/2023	03/22/2027
78433X-AC-4	SALTT 2021-1A B				2.B FE	6,552,258	93.0520	6,097,070	6,552,340	6,552,258	0	0	0	0	3.821	3.913	MON	10,432	250,365	10/18/2021	02/28/2033
78435V-AC-6	SFAST 2024-1A A3			2	1.A FE	1,678,892	100.3820	1,685,405	1,679,000	1,678,892	0	0	0	0	4.950	5.001	MON	2,539	76,877	01/09/2024	05/21/2029
78476Y-AA-4	STF FIRST 2006-A NOTE			4	5.B	1,320,692	1.0000	22,464	2,246,362	0	0	0	0	0	6.450	0.000	JJ	68,823	65,709	09/26/2006	07/10/2037
78477A-AA-5	STF FIRST 2007-A A			4	5.B	2,210,991	1.0000	41,709	4,170,895	0	0	0	0	0	7.320	0.000	JJ	152,655	138,455	06/14/2007	01/10/2037
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	25,929,838	85.3280	22,125,500	25,929,838	25,929,838	0	0	0	0	3.337	3.352	JAJO	146,617	865,279	11/20/2020	01/30/2051
82085@-AA-2	SHAWS/SAINSBURY				3.B	5,354,251	97.2880	4,873,644	5,009,524	5,151,946	0	(123,266)	0	0	6.825	5.473	MON	15,196	338,826	10/01/2018	02/15/2029
82650D-AC-6	SRFC 2024-2A C			2	2.B FE	10,761,018	100.0360	10,765,681	10,761,834	10,761,018	0	0	0	0	5.830	5.902	MON	19,171	257,937	07/16/2024	06/20/2041
82652T-AB-1	SRFC 2022-1A C			2	1.F FE	3,953,745	98.0910	3,878,449	3,953,933	3,953,774	0	(70)	0	0	3.550	3.574	MON	4,289	140,365	03/14/2022	10/20/2038
82652T-AC-9	SRFC 2022-1A C			2	2.B FE	1,145,886	97.9470	1,122,544	1,146,067	1,145,917	0	(9)	0	0	3.940	3.978	MON	1,380	45,155	03/14/2022	10/20/2038
828807-CW-5	SIMON PROPERTY			1	1.G FE	1,252,674	98.7080	1,292,094	1,309,000	1,299,927	0	8,372	0	0	3.300	3.987	JJ	19,919	43,197	01/01/2019	01/15/2026
828807-CY-1	SIMON PROPERTY			1	1.G FE	2,988,660	97.5480	2,926,436	3,000,000	2,997,405	0	1,265	0	0	3.250	3.296	MN	8,396	97,500	04/20/2017	11/30/2026
828807-DC-8	SIMON PROPERTY			1	1.G FE	8,607,648	97.2330	8,421,327	8,661,000	8,646,140	0	5,664	0	0	3.375	3.448	JD	12,992	292,309	05/22/2017	06/15/2027
828807-DE-4	SIMON PROPERTY			1	1.G FE	2,927,695	96.8500	2,951,992	3,048,000	3,007,027	0	13,005	0	0	3.375	3.866	JD	8,573	102,870	03/13/2018	12/01/2027
828807-DP-9	SIMON PROPERTY			1	1.G FE	3,761,936	93.7750	3,750,997	4,000,000	3,897,094	0	48,460	0	0	1.375	2.680	JJ	25,361	55,000	02/24/2022	01/15/2027
828807-DQ-7	SIMON PROPERTY			1	1.G FE	8,042,268	83.0060	6,724,314	8,101,000	8,059,662	0	5,340	0	0	2.250	2.329	JJ	84,048	182,273	08/09/2021	01/15/2032
85253#-AM-3	STAG INDUSTRIAL				2.B FE	15,000,000	101.0680	15,160,208	15,000,000	15,000,000	0	0	0	0	6.050	6.050	MN	83,188	0	02/28/2024	05/28/2029
86175E-AA-5	SSCRF 2015-1A A			4	1.A FE	8,179,178	91.9550	7,524,825	8,183,155	8,180,399	0	203	0	0	3.570	3.366	MON	12,984	292,138	10/22/2018	12/15/2054
86212V-AG-9	STORE MASTER			4	1.C FE	3,283,652	99.1540	3,103,020	3,129,500	3,283,652	0	0	0	0	4.740	5.249	MON	4,533	148,338	10/08/2020	10/20/2048
86212X-AB-6	STR 2019-1 A2			4	1.A FE	1,936,464	83.7400	1,580,043	1,886,835	1,916,438	0	(4,995)	0	0	3.650	3.332	MON	2,104	68,870	09/22/2020	11/20/2049
86365L-AA-9	SFS 2010-B A			4	1.A FE	247,734	99.3850	246,809	248,337	248,286	0	65	0	0	3.730	3.811	MON	412	9,263	04/06/2011	08/15/2036
86365L-AB-7	SFS 2010-B B			4	1.B FE	1,417,425	102.1760	1,448,630	1,417,783	1,417,703	0	36	0	0	7.970	8.107	MON	5,022	112,997	11/18/2010	08/15/2036
866677-AH-0	SUN COMMUNITIES OPER LP			1	2.C FE	3,758,280	91.2990	3,651,977	4,000,000	3,766,568	0	8,288	0	0	4.200	5.170	AO	35,467	84,000	09/05/2024	04/15/2032
866677-AJ-6	SUN COMMUNITIES OPER LP			1	2.C FE	5,037,312	99.6000	5,030,803	5,051,000	5,039,253	0	1,108	0	0	5.700	5.736	JJ	132,757	287,907	01/09/2023	01/15/2033
866677-AK-3	SUN COMMUNITIES OPER LP			1	2.C FE	4,993,900	100.7100	5,035,512	5,000,000	4,994,856	0	304	0	0	5.500	5.528	JJ	126,806	0	01/04/2024	01/15/2029
866974-AA-6	SNVA 2024-B A			2	1.D FE	14,319,857	97.7970	14,313,621	14,636,050	14,339,753	0	19,896	0	0	6.150	6.750	MON	27,504	435,057	06/21/2024	05/22/2051
86745C-AA-0	SNVA 2024-A A			2	1.D FE	5,819,621	94.2240	5,639,611	5,985,346	5,829,486	0	3,817	0	0	5.300	5.989	MON	9,693	26,435	02/16/2024	02/20/2051
869504-AA-8	SPSS 2011-1A A			4	1.A FE	8,629,774	97.7320	8,444,112	8,640,083	8,634,982	0	178	0	0	4.920	4.987	MON	18,893	425,092	10/24/2011	11/15/2058
869507-AA-1	SPSS 2017-1A A			4	1.A FE	12,040,741	89.6180	10,794,765	12,045,267	12,042,171	0	203	0	0	4.190	4.120	MON	22,431	504,697	10/22/2018	01/15/2071

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872373-AA-3	TCW 2023-1A A1N				1.A FE	10,000,000	100.4750	10,047,500	10,000,000	10,000,000	0	0	0	0	6.687	6.307	JAJO	120,741	747,666	01/24/2023	04/28/2036
872373-AG-0	TCW 2023-1A B1				1.C FE	5,000,000	100.5890	5,029,425	5,000,000	5,000,000	0	0	0	0	7.417	6.929	JAJO	66,961	410,748	01/24/2023	04/28/2036
872660-AA-3	TPIC 2024-1A A				1.F FE	49,000,000	100.0000	49,000,000	49,000,000	49,000,000	0	0	0	0	7.131	7.273	MON	203,828	0	11/19/2024	11/30/2044
87285#-AA-7	COSTCO WHOLESALE			1	1.E YE	1,781,995	103.0730	1,782,465	1,729,315	1,736,377	0	(2,718)	0	0	7.510	7.280	MON	5,772	132,080	05/21/2002	06/15/2027
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	9,799,736	99.8630	9,268,561	9,281,250	9,799,736	0	0	0	0	4.970	5.360	FMAN	46,128	461,278	07/30/2020	05/25/2046
87342R-AJ-3	BELL 2021-1A A23			4	2.B FE	7,296,291	82.6970	6,499,976	7,860,000	7,465,212	0	75,857	0	0	2.542	3.479	FMAN	19,980	199,801	02/16/2022	08/25/2051
88150*-AH-6	TERRENO REALTY				2.A FE	11,000,000	83.7680	9,214,435	11,000,000	11,000,000	0	0	0	0	2.380	2.380	FA	97,448	261,800	07/28/2021	08/17/2030
88240T-AC-5	TEXAS ELECTRIC MKT STABL				1.A FE	1,999,802	93.6910	1,873,811	2,000,000	1,999,890	0	(9)	0	0	5.057	5.057	FA	42,142	101,140	06/08/2022	08/01/2046
88315L-AE-8	TMCL 2020-1A A			4	1.F FE	2,201,279	94.8000	2,087,176	2,201,652	2,201,433	0	37	0	0	2.730	2.749	MON	1,837	60,105	08/04/2020	08/21/2045
88517Q-AA-1	THOR 2024-A A				1.F FE	12,626,021	98.8240	12,478,731	12,627,198	12,626,021	0	0	0	0	4.980	5.034	MON	27,948	137,994	09/16/2024	08/15/2041
88576N-AB-4	HENDR 2006-1A A2			4	1.A FE	1,873,503	100.8050	1,889,552	1,874,456	1,874,195	0	11	0	0	5.560	5.630	MON	4,632	104,220	03/23/2006	03/15/2047
88576N-AM-0	HENDR 2007-2A A2			4	1.E FE	2,745,102	102.7230	2,822,040	2,747,245	2,745,988	0	51	0	0	6.210	6.299	MON	7,582	170,604	06/15/2007	06/15/2048
88576P-AD-5	HENDR 2004-A A2			4	1.A FE	1,216,420	100.4280	1,221,709	1,216,504	1,216,492	0	4	0	0	5.538	5.603	MON	2,994	67,370	11/08/2004	09/15/2045
88576U-AA-0	HENDR 2008-2A A			4	1.A FE	3,314,378	102.4520	3,397,072	3,315,784	3,315,236	0	40	0	0	6.270	6.359	MON	9,240	207,900	05/01/2008	11/15/2037
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	906,678	100.1920	908,662	906,917	906,865	0	16	0	0	5.560	5.629	MON	2,241	50,425	04/15/2010	07/15/2059
89255#-AA-9	VANDERBILT UNIVERSITY				1.F PL	27,874,475	88.8870	24,776,830	27,874,475	27,874,475	0	0	0	0	4.920	4.971	MON	114,285	1,371,424	06/07/2018	07/01/2048
902738-AA-7	UNIVERSITY OF IOWA			1	1.B YE	8,159,068	88.0210	7,181,715	8,159,068	8,159,068	0	0	0	0	3.190	3.211	MON	11,568	260,274	04/23/2015	03/15/2036
90783W-AA-1	UNION PACIFIC RAILROAD			1	1.C FE	2,828,596	100.5680	2,844,652	2,828,596	2,828,596	0	0	0	0	5.866	5.865	JJ	82,502	165,925	07/20/2006	07/02/2030
91845#-AA-2	VERIZON COMMUNICATIONS			1	2.A	7,031,404	91.8390	6,457,583	7,031,404	7,031,404	0	0	0	0	3.812	3.842	MON	11,913	268,037	04/29/2015	05/15/2035
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS			1	2.A	9,606,392	89.7810	8,624,759	9,606,392	9,606,392	0	0	0	0	3.620	3.647	MON	15,456	347,751	06/21/2016	08/15/2036
91863*-AA-3	VPC SYNTHESIS CLASS A-1				2.C PL	53,767,405	80.2200	44,725,827	55,753,961	53,767,405	0	0	1,986,556	0	6.500	8.688	FMAN	456,724	4,240,073	11/25/2024	06/11/2028
91863*-AB-1	VPC SYNTHESIS CLASS A-2				3.C PL	6,326,097	20.1600	5,944,495	29,486,585	6,326,097	0	971,692	24,132,179	0	6.500	67.040	FMAN	231,046	1,439,309	03/21/2022	06/11/2028
92212K-AC-0	VDC 2020-2A A2			4	1.G FE	6,500,000	92.7340	6,027,717	6,500,000	6,500,000	0	0	0	0	1.992	2.001	MON	5,755	129,480	09/22/2020	09/15/2045
92277G-AT-4	VENTAS REALTY			1	2.A FE	4,972,700	99.8400	4,992,002	5,000,000	4,999,727	0	5,199	0	0	2.650	2.757	JJ	61,097	132,500	06/24/2019	01/15/2025
92535V-AF-9	VBTOW 2020-2A A			4	1.D FE	17,470,125	97.8050	17,076,762	17,460,000	17,470,125	0	0	0	0	2.636	2.749	MON	20,455	460,246	10/15/2020	09/15/2050
92564R-AA-3	VICI PROPERTIES			1	2.C FE	751,616	98.3410	736,572	749,000	749,000	0	(510)	0	0	4.250	4.250	JD	2,653	31,833	11/21/2019	12/01/2026
92564R-AB-1	VICI PROPERTIES			2	2.C FE	250,000	95.7840	239,459	250,000	250,000	0	0	0	0	4.625	4.625	JD	964	11,563	11/21/2019	12/01/2029
92564R-AD-7	VICI PROPERTIES			1	2.C FE	14,976,713	97.0280	15,398,405	15,870,000	15,183,118	0	208,912	0	0	3.750	5.942	FA	224,825	313,875	04/15/2024	02/15/2027
92564R-AE-5	VICI PROPERTIES			1	2.C FE	27,892,201	92.9170	28,899,880	31,103,000	28,361,612	0	115,898	0	0	4.125	5.989	FA	484,688	364,444	04/18/2024	08/15/2030
92564R-AH-8	VICI PROPERTIES			1	2.C FE	492,500	98.9820	494,909	500,000	496,914	0	1,719	0	0	4.500	4.886	MS	7,500	22,500	04/29/2022	09/01/2026
92564R-AJ-4	VICI PROPERTIES			2	2.C FE	12,119,520	100.8600	12,103,194	12,000,000	12,098,462	0	(21,058)	0	0	5.750	5.268	FA	287,500	0	08/06/2024	02/01/2027
92564R-AK-1	VICI PROPERTIES			1	2.C FE	1,149,167	97.7990	1,140,988	1,166,667	1,156,702	0	2,970	0	0	4.500	4.805	JJ	24,208	52,500	04/29/2022	01/15/2028
92564R-AL-9	VICI PROPERTIES			1	2.C FE	9,596,250	94.2290	9,422,916	10,000,000	9,616,983	0	20,733	0	0	3.875	4.912	FA	146,389	0	10/01/2024	02/15/2029
92968#-AA-1	WAL-MART RIO GRANDE NJ			1	1.C YE	10,532,330	92.3370	9,629,547	10,428,705	10,497,883	0	(4,852)	0	0	3.600	3.516	MON	16,686	375,433	04/24/2017	07/15/2037
93141#-AA-9	WALGREENS			1	2.C YE	466,697	97.3750	454,445	466,697	466,697	0	0	0	0	6.310	6.394	MON	1,309	29,448	02/12/2003	09/15/2027
93267*-AA-1	WAL-MART			1	1.C YE	18,981,019	89.5040	16,988,814	18,981,019	18,981,019	0	0	0	0	3.320	3.343	MON	28,008	630,170	03/23/2016	07/15/2035
939653-A*-2	WASHINGTON REAL ESTATE				2.B	11,000,000	88.0720	9,687,940	11,000,000	11,000,000	0	0	0	0	3.440	3.439	JJ	174,484	378,400	09/22/2020	12/29/2030
94108F-AC-4	WAT 2021-A C				2.C PL	24,565,228	98.5800	24,216,402	24,565,228	24,565,228	0	0	0	0	9.147	7.659	MON	98,916	1,704,066	12/30/2024	02/18/2031
948741-AL-7	WEINGARTEN REALTY			1	2.A FE	20,875,394	99.5000	20,895,100	21,000,000	20,992,203	0	15,095	0	0	3.850	3.928	JD	67,375	808,500	10/22/2018	06/01/2025
948741-AM-5	WEINGARTEN REALTY			1	2.A FE	9,419,725	97.3470	9,247,965	9,500,000	9,484,882	0	8,781	0	0	3.250	3.350	FA	116,639	308,750	08/02/2016	08/15/2026
94946D-AB-7	WLKRG 2019-AA B			4	1.F FE	132,844	96.1920	128,654	133,748	132,844	0	0	0	0	2.990	3.124	MON	178	667	10/22/2024	06/15/2038
94978#-ED-5	DOW CHEMICAL LEASE 5			1	1.G FE	199,662	100.0630	199,787	199,662	199,662	0	0	0	0	5.670	5.670	JJ	5,598	11,321	04/03/2006	01/03/2029
94978#-EF-0	DOW CHEMICAL LEASE C-1			1	2.A	338,222	100.0000	338,223	338,222	338,222	0	0	0	0	5.670	5.670	JJ	9,482	18,662	03/24/2006	01/03/2025
94978#-EH-6	DOW CHEMICAL LEASE B-3			1	2.A	71,133	100.6860	71,621	71,133	71,133	0	0	0	0	5.670	5.670	JJ	1,994	4,033	03/24/2006	09/29/2029
94978#-EJ-2	DOW CHEMICAL LEASE B-4			1	2.A	33,795	100.0000	33,796	33,795	33,795	0	0	0	0	5.670	5.669	JJ	947	1,916	09/27/2006	01/03/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94978#-FB-8	DOW CHEMICAL LEASE 4			1	2.A	61,488	100.7230	61,932	61,488	61,488	0	0	0	0	5.670	5.670	JJ	1,724	3,486	04/03/2006	01/03/2029
94978#-GQ-4	DOW CHEMICAL LEASE			1	2.A	198,931	100.6980	200,320	198,931	198,931	0	0	0	0	5.670	5.669	JJ	5,577	11,037	12/08/2006	07/03/2029
95040Q-AJ-3	WELLTOWER			1	2.A FE	7,924,392	91.0500	7,228,420	7,939,000	7,931,194	0	1,397	0	0	3.100	3.121	JJ	113,484	246,109	08/08/2019	01/15/2030
95058X-AE-8	WEN 2018-1A A211			4	2.B FE	4,112,348	95.7160	3,725,829	3,892,574	3,994,058	0	(114,089)	0	0	3.884	3.014	MJSD	6,719	151,188	09/22/2020	03/15/2048
962166-AW-4	WEYERHAEUSER				2.B FE	4,654,891	105.6200	5,028,550	4,761,000	4,693,538	0	15,169	0	0	6.950	7.441	AO	82,722	330,890	10/22/2018	10/01/2027
962166-CB-8	WEYERHAEUSER			1	2.B FE	2,963,703	75.3820	2,273,526	3,016,000	2,966,215	0	980	0	0	4.000	4.101	MS	37,532	120,640	02/23/2022	03/09/2052
969258-AA-6	BEAUMONT HOSPITAL			1	1.D YE	3,677,004	103.1820	3,668,615	3,555,477	3,571,286	0	(5,345)	0	0	7.325	7.100	MON	11,575	260,439	09/10/2001	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL			1	1.D YE	1,576,785	103.1820	1,459,039	1,414,043	1,436,864	0	(7,793)	0	0	7.325	6.226	MON	4,604	103,579	09/28/2005	10/15/2027
96928*-AB-3	WALGREENS			1	2.C YE	3,406,950	96.2780	3,280,136	3,406,950	3,406,950	0	0	0	0	6.353	6.438	MON	9,620	216,444	11/30/2004	11/15/2029
96928*-AS-6	SPECTRUM HEALTH HOSPITAL			1	1.D	7,490,537	101.8830	7,563,107	7,423,321	7,447,259	0	(2,609)	0	0	5.714	5.701	MON	18,852	352,985	01/20/2006	10/15/2033
96928*-BF-3	LOWES FERN PARK FLORIDA			1	2.A YE	1,405,998	101.1330	1,421,931	1,405,998	1,405,998	0	0	0	0	6.030	6.106	MON	1,413	84,782	06/01/2007	01/25/2028
96928*-DZ-7	BANK OF AMERICA			1	1.E YE	4,445,014	101.1950	4,457,045	4,404,432	4,415,828	0	(2,290)	0	0	5.600	5.553	MON	10,962	246,648	02/23/2011	10/15/2029
96928*-EP-8	CUMMINS COLUMBUS INDIANA			1	1.F YE	11,145,426	95.8100	10,678,479	11,145,426	11,145,426	0	0	0	0	3.800	3.830	MON	18,823	423,526	01/06/2012	12/15/2030
96928*-ER-4	CVS ALLENTOWN			1	2.B YE	1,796,346	99.8770	1,794,131	1,796,346	1,796,346	0	0	0	0	6.120	6.199	MON	4,886	109,936	01/26/2012	01/15/2039
96928*-FB-8	FEDEX WOODBRIDGE NJ			1	2.B	5,394,233	95.6840	5,161,420	5,394,233	5,394,228	0	0	0	0	3.900	3.932	MON	9,350	210,368	09/26/2018	07/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA			1	1.F YE	299,074	95.4640	285,507	299,074	299,074	0	0	0	0	3.800	3.821	MON	505	11,365	12/19/2012	12/15/2030
96928*-FT-9	WAL-MART HOLLYWOOD			1	1.C YE	4,781,375	93.4520	4,425,830	4,735,915	4,761,648	0	(2,125)	0	0	3.880	3.792	MON	8,167	183,754	09/26/2018	06/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA			1	1.C YE	1,507,953	93.6400	1,398,612	1,493,600	1,501,411	0	(707)	0	0	3.880	3.801	MON	2,576	57,952	09/26/2018	03/15/2035
96928*-FZ-5	CUMMINS COLUMBUS INDIANA				1.F YE	4,077,423	93.8830	3,827,998	4,077,423	4,077,423	0	0	0	0	3.330	3.353	MON	6,035	135,778	08/24/2016	12/15/2030
97181#-KV-4	UNION PACIFIC LEASE 4			1	1.D	1,096,642	100.8160	1,105,590	1,096,642	1,096,642	0	0	0	0	5.360	5.358	JJ	29,227	58,780	09/26/2018	11/30/2028
97181#-KW-2	UNION PACIFIC LEASE 7			1	1.D	77,483	99.5220	77,112	77,483	77,483	0	0	0	0	4.920	4.920	JJ	1,895	3,812	06/29/2005	07/02/2028
97181#-KX-0	UNION PACIFIC LEASE 6			1	1.D	167,246	99.9310	167,130	167,246	167,246	0	0	0	0	4.920	4.920	JJ	4,091	8,229	06/29/2005	01/02/2026
97181#-KY-8	UNION PACIFIC LEASE 5A			1	1.D	628,785	100.8120	633,911	628,803	628,804	0	0	0	0	5.360	5.360	JJ	16,758	33,704	09/26/2018	12/29/2028
97181#-KZ-5	UNION PACIFIC LEASE 5B			1	1.D	453,533	100.8030	457,175	453,533	453,533	0	0	0	0	5.360	5.359	JJ	12,087	24,309	09/26/2018	07/02/2028
97181#-LA-9	UNION PACIFIC LEASE 5C			1	1.D	239,146	100.8660	241,223	239,151	239,153	0	(1)	0	0	5.380	5.379	JJ	6,397	12,866	09/26/2018	07/02/2028
97181#-LD-3	UNION PACIFIC LEASE 8			1	1.D	91,824	99.4080	91,280	91,824	91,824	0	0	0	0	4.920	4.919	JJ	2,246	4,518	09/22/2005	07/02/2028
97181#-LE-1	UNION PACIFIC LEASE 9			1	1.D	137,948	99.9060	137,818	137,948	137,948	0	0	0	0	4.920	4.919	JJ	3,375	6,706	09/22/2005	01/02/2026
97181#-LK-7	UNION PACIFIC LEASE 10			1	1.D	70,492	99.5030	70,141	70,492	70,492	0	0	0	0	4.920	4.920	JJ	1,724	3,468	12/28/2005	07/02/2028
97181#-LL-5	UNION PACIFIC LEASE 11			1	1.D	287,175	99.8930	286,867	287,175	287,175	0	0	0	0	4.920	4.920	JJ	7,025	14,129	12/21/2005	01/02/2026
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	12,131,783	93.2530	11,298,098	12,115,500	12,131,783	0	10,535	0	0	2.841	4.366	MJSD	24,859	344,201	10/13/2020	12/05/2050
97750*-AA-6	WAL-MART ADDISON			1	1.C YE	6,025,373	94.9790	5,722,815	6,025,373	6,025,373	0	0	0	0	3.820	3.851	MON	3,836	230,169	10/05/2011	11/25/2031
97770*-AA-2	WOLF ENTERTAINMENT				2.B PL	12,800,416	99.0520	12,679,049	12,800,416	12,800,416	0	0	0	0	2.990	1.530	FMAN	44,652	382,732	03/25/2021	05/27/2045
97988P-BJ-4	WDMNT 2017-1A DRR				2.C FE	9,750,000	100.7940	9,827,454	9,750,000	9,750,000	0	0	0	0	8.743	8.373	JAJO	177,597	935,389	09/24/2021	10/18/2033
98979Q-AA-1	ZIPLY 2024-1A A2			2	1.G FE	2,999,164	102.4820	3,074,462	3,000,000	2,999,164	0	0	0	0	6.640	6.815	MON	6,087	142,207	03/20/2024	04/20/2054
BBE0RE-E8-8	IMP 2024-1 A2				1.F PL	47,908,032	100.0000	48,000,000	48,000,000	47,907,775	0	(257)	0	0	6.700	6.770	JAJO	357,333	0	11/21/2024	01/20/2065
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS			4	1.D PL	111,695,086	88.8810	100,221,248	112,758,893	112,184,873	0	43,217	0	0	3.800	3.894	MJSD	11,902	4,284,838	09/24/2020	09/30/2045
G77418-AB-6	SVF II FINCO				1.F PL	113,992,327	99.5000	113,422,365	113,992,327	113,992,327	0	0	0	0	5.000	4.501	JD	142,490	6,971,850	03/11/2022	12/18/2025
136055-AA-8	CANADIAN IMPERIAL			1	1.C FE	8,085,909	107.5410	8,695,703	8,085,909	8,085,909	0	0	0	0	7.262	7.262	AO	132,120	587,199	04/16/2002	04/10/2032
428357-AA-5	HIFI 2022-1A A2			4	1.F FE	21,628,117	96.1580	20,797,597	21,628,571	21,628,571	0	454	0	0	3.939	3.959	FMAN	141,992	851,949	02/18/2022	02/01/2062
00110D-AG-3	AG CBO 2021-1 Class D		C		2.C FE	10,482,069	86.2660	9,101,063	10,550,000	10,502,413	0	6,115	0	0	5.750	5.846	AO	111,215	606,625	12/16/2021	04/25/2038
00112A-AA-0	ABPCI 2024-17A A1		C		1.A FE	3,000,000	100.3760	3,011,292	3,000,000	3,000,000	0	0	0	0	6.421	5.776	FMAN	32,640	92,153	05/02/2024	08/01/2036
00140H-AB-9	AIMCO 2024-19A B		C		1.C FE	10,000,000	100.6430	10,064,280	10,000,000	10,000,000	0	0	0	0	7.476	5.358	JAJO	85,146	0	09/26/2024	10/20/2037
014498-AC-3	ALESC 14A A2		C		1.C FE	5,625,768	79.2500	5,515,800	6,960,000	6,069,018	0	(20,513)	0	0	4.726	7.182	MJSD	8,223	409,835	09/24/2021	09/23/2037
01450A-AC-4	ALESC 11A B		C		1.D FE	378,237	76.0000	375,274	493,782	410,099	0	(1,319)	0	0	4.937	8.047	MJSD	609	30,069	10/28/2021	12/23/2036
017154-AL-9	ALLPK 2019-1A AR		C		1.A FE	11,466,250	100.2530	11,529,107	11,500,000	11,466,250	0	0	0	0	5.926	5.419	JAJO	138,407	777,945	01/12/2023	01/20/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03330H-AA-5	ANCHF 19-9		C	4	1.A FE	2,311,500	97.8240	2,249,957	2,300,000	2,303,382	0	(1,566)	0	0	3.793	3.696	AO	15,994	87,239	10/21/2020	10/25/2037
03330H-BW-6	ANCHF 2019-9A DR		C		1.D FE	1,000,000	93.6860	936,862	1,000,000	1,000,000	0	0	0	0	5.204	5.597	JAJO	9,541	52,040	10/15/2021	10/25/2037
03665A-AJ-6	ANTR 2017-2A AR		C	4	1.A FE	19,592,144	100.0560	19,763,785	19,752,684	19,628,270	0	(43,860)	0	0	6.359	5.968	JAJO	251,215	1,425,136	05/05/2022	10/20/2033
03666L-AL-6	ANTR 20-1A-A1R		C		1.A FE	10,000,000	100.0360	10,003,590	10,000,000	10,000,000	0	0	0	0	6.348	5.618	JAJO	123,431	717,356	11/16/2021	10/23/2033
04623T-AJ-4	ASRNT 18-2		C		1.A FE	15,000,000	93.1120	13,966,800	15,000,000	15,000,000	0	0	0	0	2.615	2.625	JAJO	77,360	392,250	10/15/2020	04/20/2031
04940B-AA-8	ATCLO 2023-22A A1		C	4	1.A FE	1,500,000	100.7140	1,510,716	1,500,000	1,500,000	0	0	0	0	6.597	6.230	JAJO	19,517	92,676	11/10/2023	01/20/2036
04940B-AG-5	ATCLO 2023-22A C		C	4	1.F FE	1,000,000	101.5080	1,015,083	1,000,000	1,000,000	0	0	0	0	8.217	7.736	JAJO	16,207	75,509	11/10/2023	01/20/2036
05523#-AA-1	BAE SYSTEMS HOLDINGS		C		2.A	32,442,575	78.3520	25,419,499	32,442,575	32,442,575	0	0	0	0	3.390	3.414	MON	48,880	1,099,817	09/01/2022	07/30/2042
05593P-AA-4	BG BETA I LTD		D		1.F PL	24,875,000	99.6610	24,790,678	24,875,000	24,875,000	0	0	0	0	6.280	6.329	JAJO	390,538	325,448	06/26/2024	07/01/2054
05692Q-AA-9	BCC 2024-1A A1		C	2	1.A FE	2,000,000	100.1490	2,002,986	2,000,000	2,000,000	0	0	0	0	6.197	5.618	JAJO	26,511	84,683	01/25/2024	04/16/2037
05766B-AW-8	BOBA 2020-1A BRR		C		1.C FE	13,000,000	100.0070	13,000,858	13,000,000	13,000,000	0	0	0	0	6.348	5.492	JAJO	132,960	0	10/24/2024	10/20/2035
05876C-BA-0	BALLY 2022-20A A2R2		C		1.C FE	20,000,000	100.0270	20,005,380	20,000,000	20,000,000	0	0	0	0	6.347	5.454	JAJO	275,056	0	09/17/2024	10/15/2036
07134F-AA-8	BATLN 2024-25A A		C	2	1.A FE	2,000,000	100.6010	2,012,020	2,000,000	2,000,000	0	0	0	0	6.247	5.713	JAJO	24,990	85,180	01/31/2024	03/13/2037
072917-AA-5	BXCMM 2022-1A A1		C	4	1.A FE	5,000,000	100.0480	5,002,380	5,000,000	5,000,000	0	0	0	0	6.267	5.544	JAJO	62,674	356,077	02/10/2022	04/20/2035
072917-AE-7	BXCMM 2022-1A B		C	4	1.C FE	5,000,000	100.0580	5,002,915	5,000,000	5,000,000	0	0	0	0	6.617	5.888	JAJO	66,174	373,917	02/10/2022	04/20/2035
08182N-AC-6	BSP 2021-24A B		C	4	1.C FE	5,000,000	100.1310	5,006,565	5,000,000	5,000,000	0	0	0	0	6.579	5.652	JAJO	66,796	371,959	09/17/2021	10/20/2034
08186P-AJ-2	BSP 2019-18A A1R		C	4	1.A FE	8,000,000	100.1500	8,012,000	8,000,000	8,000,000	0	0	0	0	6.370	5.044	JAJO	110,418	548,813	11/02/2021	10/15/2034
08186P-AQ-6	BSP 2019-18A CR		C	4	1.F FE	10,000,000	100.1080	10,010,820	10,000,000	10,000,000	0	0	0	0	7.350	5.958	JAJO	159,255	785,377	11/02/2021	10/15/2034
12572G-AN-7	CIFC 2022-5A A1R		C	2	1.A FE	5,000,000	100.6000	5,030,005	5,000,000	5,000,000	0	0	0	0	6.167	5.489	JAJO	65,956	237,126	01/19/2024	01/16/2037
12572G-AQ-0	CIFC 2022-5A BR		C	2	1.C FE	5,500,000	100.6350	5,534,914	5,500,000	5,500,000	0	0	0	0	6.697	5.963	JAJO	78,786	281,092	01/19/2024	01/16/2037
12572G-AS-6	CIFC 2022-5A CR		C	2	1.F FE	2,000,000	101.0350	2,020,702	2,000,000	2,000,000	0	0	0	0	7.047	6.306	JAJO	30,147	107,073	01/19/2024	01/16/2037
127628-AA-9	VOLKSWAGEN		C		1.G	19,773,231	99.8630	19,746,150	19,773,231	19,773,231	0	0	0	0	6.294	6.376	MON	55,312	1,244,527	09/28/2022	03/15/2044
15675B-AB-3	CERB 2024-2A B		C		1.C FE	1,500,000	100.6980	1,510,475	1,500,000	1,500,000	0	0	0	0	6.947	6.409	JAJO	22,579	48,168	04/12/2024	07/15/2036
15675B-AC-1	CERB 2024-2A C		C		1.G FE	1,500,000	101.6610	1,524,909	1,500,000	1,500,000	0	0	0	0	7.697	7.173	JAJO	25,016	52,918	04/12/2024	07/15/2036
15675L-AC-9	CERB CERB		C		1.C FE	12,000,010	99.9990	11,999,868	12,000,000	12,000,010	0	0	0	0	6.397	5.592	JAJO	87,432	0	11/05/2024	01/15/2034
15675L-AE-5	CERB CERB		C		1.G FE	17,000,000	99.9860	16,997,671	17,000,000	17,000,000	0	0	0	0	6.747	5.923	JAJO	130,638	0	11/05/2024	01/15/2034
171518-AA-1	CHMML 2021-1A E		C		3.C FE	4,704,000	100.0530	4,802,534	4,800,000	4,800,000	0	0	0	0	13.039	11.723	JAJO	119,957	671,122	10/01/2021	10/24/2033
17151K-AG-1	CHMML 2021-1A C		C	4	1.C FE	15,000,000	100.0820	15,012,330	15,000,000	15,000,000	0	0	0	0	7.224	5.646	JAJO	207,678	1,142,607	10/01/2021	10/24/2033
171929-AE-2	CHMML 2024-3A C		C		1.F FE	8,000,000	99.9500	7,996,024	8,000,000	8,000,000	0	0	0	0	6.935	6.026	JAJO	84,758	0	10/02/2024	10/22/2035
17275G-AL-0	CIRUS 2018-1A BR		C		1.A FE	15,750,000	92.8680	14,626,773	15,750,000	15,750,000	0	0	0	0	3.214	3.723	JJ	219,356	506,205	01/11/2021	01/25/2037
17275G-AN-6	CIRUS 2018-1A CR		C		1.A FE	3,750,000	92.2460	3,459,225	3,750,000	3,750,000	0	0	0	0	3.514	3.777	JJ	57,103	131,775	01/11/2021	01/25/2037
17275G-AQ-9	CIRUS 2018-1A DR		C		1.B FE	7,275,000	93.6140	6,810,397	7,275,000	7,275,000	0	0	0	0	5.514	5.951	JJ	173,829	401,144	01/11/2021	01/25/2037
25255C-AA-0	DCF 2020-3A A		C	4	1.A FE	90,300,000	93.7250	84,633,404	90,300,000	90,300,000	0	0	0	0	2.940	2.877	JAJO	486,717	2,654,820	09/16/2020	10/25/2038
25255C-AE-2	DCF 2020-3A C		C	4	1.G PL	9,131,723	92.4770	8,415,398	9,100,000	9,119,627	0	(3,336)	0	0	4.540	4.513	JAJO	75,742	413,140	08/05/2021	10/25/2038
25255C-AG-7	DCF 2020-3A D		C	4	2.C PL	9,100,000	86.8860	7,906,608	9,100,000	9,100,000	0	0	0	0	6.140	6.163	JAJO	102,436	558,740	09/16/2020	10/25/2038
269330-AA-4	E3 2019-1 A		C		1.A FE	4,730,387	84.0010	3,973,708	4,730,531	4,730,137	0	2	0	0	3.100	3.101	MS	41,142	151,240	06/21/2019	09/20/2055
29001V-AY-5	ELMWI6 2020-3A CRR		C		1.F FE	6,750,000	101.0340	6,819,768	6,750,000	6,750,000	0	0	0	0	6.682	5.851	JAJO	93,960	148,601	06/17/2024	07/18/2037
29246A-AQ-3	EMPWR 2022-1A BR		C		1.C FE	3,000,000	100.4440	3,013,326	3,000,000	3,000,000	0	0	0	0	6.376	5.475	JAJO	38,258	0	10/04/2024	10/20/2037
29246A-AU-4	EMPWR 2022-1A CR		C		1.F FE	5,000,000	100.1700	5,008,500	5,000,000	5,000,000	0	0	0	0	6.576	5.675	JAJO	65,763	0	10/04/2024	10/20/2037
30258U-AN-9	FDF 2018-4A DR		C	4	1.C FE	10,000,000	92.9380	9,293,800	10,000,000	10,000,000	0	0	0	0	5.729	5.651	JJ	248,257	572,900	12/09/2020	07/25/2036
30259A-AN-2	FDF 2017-3A BR		C	4	1.A FE	15,000,000	95.9250	14,388,675	15,000,000	15,000,000	0	0	0	0	3.374	3.399	JJ	219,310	506,100	11/30/2020	01/25/2036
33829W-AC-3	MORGN 2019-5A AR		C	4	1.A FE	10,000,000	100.0080	10,000,830	10,000,000	10,000,000	0	0	0	0	5.923	5.363	JAJO	128,339	675,714	02/09/2022	04/15/2035
33829W-AE-9	MORGN 2019-5A BR		C	4	1.C FE	7,350,000	100.0860	7,356,284	7,350,000	7,350,000	0	0	0	0	6.443	5.810	JAJO	102,610	535,401	02/09/2022	04/15/2035
33829W-AG-4	MORGN 2019-5A CR		C	4	1.F FE	6,000,000	100.0250	6,001,476	6,000,000	6,000,000	0	0	0	0	6.793	6.130	JAJO	88,314	458,353	02/09/2022	04/15/2035
33835A-BE-8	MORGN MORGN		C		1.F FE	13,000,000	100.0180	13,002,275	13,000,000	13,000,000	0	0	0	0	6.576	6.173	JAJO	111,607	0	11/05/2024	10/23/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34918R-AE-0	LPSLT 2021-2A C		C	4	1.F FE	10,000,000	100.2180	10,021,780	10,000,000	10,000,000	0	0	0	0	7.129	6.171	JAJO	144,560	799,991	08/04/2021	10/20/2034
34960N-AW-6	FCBSL 2015-1A B2R2		C	4	1.C FE	6,500,000	94.9890	6,174,292	6,500,000	6,500,000	0	0	0	0	2.865	2.875	JAJO	37,762	186,225	08/20/2020	04/18/2031
38178M-AA-5	GCPAF 2019-1 AR		C		1.F FE	10,833,566	92.0000	9,966,881	10,833,566	10,833,566	0	0	0	0	3.100	3.143	JAJO	66,235	335,841	06/03/2021	07/20/2030
381941-AA-1	GCBSL 2024-72A A1		C	2	1.A FE	1,000,000	100.0800	1,000,804	1,000,000	1,000,000	0	0	0	0	6.176	5.820	JAJO	11,666	40,666	02/21/2024	04/25/2037
38218G-AA-0	GOODG 2018-1A A		C	4	1.A FE	9,818,843	90.0670	8,844,457	9,819,857	9,819,857	0	0	0	0	3.930	3.933	AO	81,472	366,579	04/20/2018	10/15/2053
38218Q-AA-8	GOODG 2017-2A A		C	4	1.A FE	4,970,148	89.4280	4,445,162	4,970,674	4,970,025	0	19	0	0	3.260	3.262	AO	34,209	164,454	11/08/2017	10/15/2053
39055V-AB-9	GRTLK 2021-5A-A		C	4	1.A FE	5,410,971	99.7350	5,556,669	5,571,428	5,494,370	0	14,330	0	0	6.609	7.286	JAJO	79,779	412,148	06/15/2022	04/15/2033
40256G-AG-6	GSM 2021-6A C		C		2.C FE	7,200,000	100.0000	7,200,000	7,200,000	7,200,000	0	0	0	0	8.009	8.111	JAJO	124,939	634,822	09/27/2021	01/15/2037
42772B-AA-1	HERO 2020-1A A		C	4	1.A FE	2,282,213	82.3370	1,916,523	2,327,645	2,290,141	0	239	0	0	2.590	2.983	MS	16,914	61,355	02/10/2023	09/20/2057
42772G-AB-8	HERO 2018-1A A2		C		1.A FE	4,741,517	91.5110	4,233,767	4,626,501	4,704,815	0	(7,665)	0	0	4.670	4.093	MS	60,616	219,017	05/17/2018	09/20/2048
46603P-AL-2	MCA		C		1.A FE	5,000,000	99.9930	4,999,665	5,000,000	5,000,000	0	0	0	0	6.212	5.328	JAJO	35,372	0	10/25/2024	01/22/2037
46603P-AQ-1	MCA		C		1.C FE	3,750,000	99.6610	3,737,269	3,750,000	3,750,000	0	0	0	0	6.482	5.571	JAJO	27,682	0	10/25/2024	01/22/2037
46604K-AC-2	IVYH 2024-22A B		C	2	1.C FE	1,000,000	100.7260	1,007,264	1,000,000	1,000,000	0	0	0	0	7.117	6.850	JAJO	14,235	48,777	02/07/2024	04/20/2036
481939-AT-3	KKR		C		1.C FE	2,000,000	101.0060	2,020,128	2,000,000	2,000,000	0	0	0	0	6.576	6.405	JAJO	26,305	0	10/08/2024	10/20/2037
481939-AV-8	KKR		C		1.F FE	13,700,000	100.1300	13,717,783	13,700,000	13,700,000	0	0	0	0	6.676	6.506	JAJO	182,930	0	10/08/2024	10/20/2037
48256V-AC-5	KKR GROUP KKR		C		1.C FE	10,000,000	100.0170	10,001,700	10,000,000	10,000,000	0	0	0	0	6.049	6.091	JAJO	25,203	0	11/22/2024	01/15/2038
56564R-AA-8	MAPSL 2018-1A A		C		1.G FE	589,719	99.5280	576,033	578,764	580,311	0	(3,365)	0	0	4.212	3.418	MON	1,083	24,378	09/24/2021	05/15/2043
56564R-AB-6	MAPSL 2018-1A B		C		2.C FE	119,115	98.7050	128,494	130,180	128,201	0	3,754	0	0	5.193	9.547	MON	300	6,760	10/12/2021	05/15/2043
56582F-AA-2	MRNON 2024-1A A		C		1.A FE	10,000,000	100.2300	10,022,970	10,000,000	10,000,000	0	0	0	0	6.335	5.562	JAJO	285,941	0	07/03/2024	07/15/2036
59982V-AA-7	MCSLT 2019-2GS A		C	4	1.D FE	4,167,946	88.4350	3,686,188	4,168,230	4,167,946	0	0	0	0	3.690	3.719	MON	4,700	153,808	07/23/2019	07/20/2043
59982W-AA-5	MCSLT 2019-1A A		C	4	1.D FE	8,075,208	91.6310	7,312,080	7,979,901	8,075,208	0	0	0	0	4.340	4.126	MON	10,582	346,328	06/11/2020	03/20/2043
64135B-AN-9	NEUB		C		1.C FE	3,000,000	100.2080	3,006,243	3,000,000	3,000,000	0	0	0	0	6.226	5.416	JAJO	36,320	52,648	07/25/2024	10/23/2036
67591J-AU-6	OCTAGON 2016-1A A1R2		C	2	1.A FE	12,500,000	100.5640	12,570,488	12,500,000	12,500,000	0	0	0	0	6.052	5.260	JAJO	157,613	262,135	06/14/2024	07/18/2037
67592F-AQ-2	OCTAGON 2019-2A A2R		C	4	1.A FE	5,500,000	100.0170	5,500,935	5,500,000	5,500,000	0	0	0	0	6.359	5.456	JAJO	75,777	392,923	09/24/2021	10/15/2033
67592F-AS-8	OCTAGON 2019-2A B1R		C	4	1.C FE	7,500,000	100.0200	7,501,470	7,500,000	7,500,000	0	0	0	0	6.609	5.571	JAJO	107,395	554,814	09/24/2021	10/15/2033
67707E-AY-0	OAKC 2019-2A BR		C	4	1.C FE	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	6.479	5.303	JAJO	116,622	654,806	04/14/2021	04/21/2034
67707E-BQ-6	OAKC OAKC		C		1.C FE	8,400,000	100.0000	8,400,000	8,400,000	8,400,000	0	0	0	0	6.167	6.213	JAJO	0	0	12/18/2024	01/21/2038
69355D-AA-5	PPMC 2018-1A A		C	4	1.A FE	7,603,729	100.1400	7,623,545	7,612,864	7,612,864	0	0	0	0	6.059	3.812	JAJO	99,939	520,711	07/02/2018	07/15/2031
69355D-AL-1	PPMC 2018-1A B2		C	4	1.A FE	16,014,880	100.1890	16,030,304	16,000,000	16,014,880	0	0	0	0	6.759	5.930	JAJO	234,309	1,207,937	12/01/2021	07/15/2031
69355E-AN-5	PPMC 2019-3A-BR		C	4	1.C FE	10,000,000	100.0190	10,001,930	10,000,000	10,000,000	0	0	0	0	6.459	5.057	JAJO	136,358	726,127	03/11/2021	04/17/2034
69356A-AN-2	PPMC 2020-4A BR		C	4	1.C FE	5,000,000	100.0430	5,002,140	5,000,000	5,000,000	0	0	0	0	6.544	5.595	JAJO	68,166	367,853	09/29/2021	10/18/2034
693976-AC-6	PPMC 2022-6RA FR		C		4.C FE	229,975	93.5490	233,873	250,000	229,975	0	(43)	0	0	13.147	15.846	JAJO	6,482	29,319	12/01/2023	01/20/2037
693978-AC-2	PPMC 2024-7A F		C	2	4.C FE	1,000,000	95.5770	955,769	1,000,000	1,000,000	0	0	0	0	13.127	12.466	JAJO	70,725	0	05/28/2024	07/20/2037
70016W-AW-4	PKBLU 2022-1A BR		C		1.B FE	8,000,000	100.0730	8,005,864	8,000,000	8,000,000	0	0	0	0	6.376	5.474	JAJO	102,020	0	10/03/2024	10/20/2037
70017T-AL-4	PAIA 2022-2A A1R		C	2	1.A FE	15,000,000	100.4410	15,066,150	15,000,000	15,000,000	0	0	0	0	6.532	5.930	JAJO	193,227	965,008	11/13/2023	01/20/2037
70019A-AA-7	PKBLU 2023-3A A1		C		1.A FE	17,000,000	100.3650	17,062,033	17,000,000	17,000,000	0	0	0	0	6.617	6.608	JAJO	224,992	1,271,319	02/24/2023	04/20/2036
70019A-AG-4	PKBLU 2023-3A C		C		1.E FE	5,000,000	100.5250	5,026,260	5,000,000	5,000,000	0	0	0	0	7.767	7.262	JAJO	77,674	432,536	02/24/2023	04/20/2036
74971C-AG-8	RRAM 2021-16A C		C		2.C FE	16,750,000	100.0030	16,750,570	16,750,000	16,750,000	0	0	0	0	7.909	7.571	JAJO	287,028	1,459,859	04/30/2021	07/15/2036
74989K-AL-9	RRAM 2017-2A CR		C		2.C FE	24,000,000	99.8040	23,952,960	24,000,000	24,000,000	0	0	0	0	7.709	7.218	JAJO	400,863	2,043,072	03/12/2021	04/15/2036
75973L-AA-6	RENEW 2017-1A A		C	4	1.A FE	4,839,162	90.9880	4,404,200	4,840,439	4,838,980	0	16	0	0	3.670	3.675	MS	49,839	180,495	04/21/2017	09/20/2052
78110K-AQ-1	RRAM 2019-6A CR		C		2.C FE	14,900,000	99.1630	14,775,287	14,900,000	14,900,000	0	0	0	0	7.809	7.314	JAJO	252,098	1,283,514	02/17/2021	04/15/2036
80306A-AA-8	SAPA 2018-1A A		C		2.B FE	152,332	97.9090	149,428	152,620	152,560	0	58	0	0	4.250	4.370	MON	288	6,486	04/21/2021	03/15/2040
81785E-AA-8	NIMIL 2023-1A A1		C		1.A FE	35,000,000	100.3300	35,115,535	35,000,000	35,000,000	0	0	0	0	6.747	6.801	JAJO	511,670	2,638,242	02/15/2023	04/15/2036
81785E-AG-5	NIMIL 2023-1A C		C		1.F FE	5,500,000	100.6290	5,534,617	5,500,000	5,500,000	0	0	0	0	7.947	8.132	JAJO	94,705	481,498	02/15/2023	04/15/2036
827304-AA-4	Project Silver 2019-1 A		D		2.A FE	3,051,507	93.4820	3,065,700	3,279,445	3,052,907	0	1,400	0	0	3.970	4.545	MON	5,786	10,849	10/21/2024	07/15/2044

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82809D-AA-0	SPCSL 2024-1A-A		C		1.A FE	4,250,000	100.0990	4,254,191	4,250,000	4,250,000	0	0	0	0	6.577	5.948	JAJO	60,566	100,008	05/15/2024	07/15/2036
83438L-AA-9	SOLRR 2021-1 A		C		1.E FE	7,072,712	91.6740	6,483,984	7,072,864	7,072,792	0	69	0	0	2.636	2.650	MON	8,286	186,441	11/05/2021	10/15/2046
83438L-AB-7	SOLRR 2021-1 B		C		2.B FE	4,718,966	90.7800	4,283,953	4,719,039	4,719,010	0	44	0	0	3.432	3.456	MON	7,198	161,957	11/05/2021	10/15/2046
87190M-AJ-7	LPSLT 2021-2A C		C	4	1.F FE	10,000,000	100.1850	10,018,460	10,000,000	10,000,000	0	0	0	0	6.987	5.838	JAJO	131,986	781,755	06/21/2021	07/25/2034
87252V-AG-8	TCW 2024-3A B		C		1.C FE	5,750,000	100.1940	5,761,126	5,750,000	5,750,000	0	0	0	0	6.376	6.192	JAJO	28,516	0	10/29/2024	10/20/2037
87252V-AJ-2	TCW 2024-3A C		C		1.F FE	6,250,000	99.9970	6,249,806	6,250,000	6,250,000	0	0	0	0	6.626	6.446	JAJO	32,211	0	10/29/2024	10/20/2037
901395-AA-1	TWBRK 2024-2A A		C		1.A FE	5,000,000	100.0040	5,000,175	5,000,000	5,000,000	0	0	0	0	6.297	5.538	JAJO	80,379	0	09/09/2024	10/20/2035
901395-AE-3	TWBRK 2024-2A B		C		1.C FE	10,000,000	100.0100	10,000,960	10,000,000	10,000,000	0	0	0	0	6.717	5.889	JAJO	171,258	0	09/09/2024	10/20/2035
92558F-AL-3	VIBR 18-8A		C	4	1.C FE	7,125,000	95.1270	6,777,770	7,125,000	7,125,000	0	0	0	0	4.383	4.407	JAJO	61,590	312,289	10/15/2020	01/20/2031
BCC2DW-AJ-9	CORDA 5A			4	1.B FE	4,119,581	99.7850	3,616,814	3,624,600	3,624,600	0	0	0	(239,050)	4.638	3.968	JAJO	33,622	206,270	10/19/2020	07/21/2030
BCC2DW-AQ-3	CORDA 5A CR			4	1.E FE	574,271	100.1680	518,670	517,800	517,800	0	0	0	(34,150)	5.188	4.742	JAJO	5,373	32,465	10/01/2020	07/21/2030
BCC2DW-AT-7	CORDA 5A DR			4	2.A FE	1,725,337	100.3100	1,558,222	1,553,400	1,553,400	0	0	0	(102,450)	6.088	5.881	JAJO	18,914	112,186	10/01/2020	07/21/2030
BCC2F4-EE-6	CORDA 10A B1			4	1.C FE	2,311,520	99.0930	2,052,408	2,071,200	2,071,200	0	0	0	(136,600)	4.252	3.929	JAJO	15,901	111,863	10/19/2020	01/27/2031
BCC2F4-EK-2	CORDA CORDA 10A C			4	1.F FE	280,272	99.7960	258,371	258,900	258,900	0	0	0	(17,075)	4.672	4.765	JAJO	2,184	15,087	10/29/2020	01/27/2031
BCC2F5-C7-0	OZLME 3A D		B		1.F FE	4,791,607	99.2420	4,316,542	4,349,520	4,349,520	0	0	0	(286,860)	5.555	5.454	FMAN	24,833	295,867	10/12/2021	08/24/2030
BCC2GH-80-3	MILPK 1A			4	1.G FE	961,757	99.9980	900,949	900,972	900,972	0	0	0	(59,421)	5.829	5.859	JAJO	11,379	62,244	10/27/2020	01/15/2031
BCC2GH-EH-9	CORDA 3A			4	1.A FE	285,603	99.4590	257,500	258,900	258,900	0	0	0	(17,075)	4.323	4.133	FMAN	1,461	14,041	10/29/2020	08/15/2032
BCC2GH-EP-1	CORDA 3A DRR			4	2.A FE	909,676	100.0560	849,669	849,192	843,217	0	(6,766)	0	(55,215)	5.573	5.918	FMAN	6,179	57,298	10/28/2020	08/15/2032
BCC2H3-9B-8	ARBOUR CLO ARBR_5A			4	2.A FE	4,938,357	100.1550	4,359,382	4,352,627	4,357,148	0	0	0	(287,363)	5.613	5.682	MJSD	10,858	301,999	02/08/2021	09/15/2031
BCC2H9-6I-3	BECLO 6A B1			4	1.A FE	2,497,500	100.0940	2,591,426	2,589,000	2,589,000	0	0	0	(170,750)	4.829	3.971	JAJO	27,088	151,444	10/05/2020	07/15/2032
BCC2H9-6Y-8	BECLO 6A D			4	2.A FE	2,436,755	100.5350	2,082,281	2,071,200	2,071,200	0	0	0	(136,600)	6.279	5.572	JAJO	28,178	152,960	12/10/2020	07/15/2032
BCC2HR-RE-9	AVOCA CLO AVOCA_19A 19A C			4	1.B FE	877,716	100.1790	778,090	776,700	776,700	0	0	0	(51,225)	5.549	4.856	JAJO	9,338	51,352	10/01/2020	10/15/2031
BCC2IO-D7-7	PHNXP 1A A21			4	1.B FE	3,490,357	100.1110	3,110,255	3,106,800	3,106,800	0	0	0	(204,900)	4.806	4.184	JAJO	26,545	183,533	10/08/2020	10/29/2031
BCC2M4-UC-4	HOLLAND PARK 1A A2RR			4	1.C FE	12,119,645	100.1210	10,368,572	10,356,000	10,356,000	0	0	0	(683,000)	4.684	4.194	FMAN	64,677	599,117	12/02/2020	11/14/2032
BCC2M5-3C-1	MADISON 8A BRN			4	1.C FE	1,511,456	99.9980	1,283,085	1,283,108	1,283,108	0	0	0	(84,624)	4.879	4.454	JAJO	13,564	75,729	12/04/2020	04/15/2032
BCC2MY-75-9	CIFCE 2A DN				2.C FE	3,205,586	100.0020	2,718,510	2,718,450	2,732,042	0	0	0	(180,184)	6.179	5.605	JAJO	36,394	197,881	02/24/2021	04/15/2033
BCC2MZ-Z0-6	VOYE EURO CLO 3A			4	2.B FE	1,176,238	100.1100	1,088,572	1,087,380	1,087,380	0	0	0	(71,715)	6.329	6.232	JAJO	14,911	80,879	10/06/2020	04/15/2033
BCC2NO-NN-5	AVOCA 21A C			4	1.F FE	1,150,318	99.6530	1,032,005	1,035,600	1,035,600	0	0	0	(68,300)	5.279	4.837	JAJO	11,845	65,508	10/01/2020	04/15/2033
BCC2NO-NP-0	AVOCA 21A D				2.B FE	1,587,923	100.0080	1,346,385	1,346,280	1,353,348	0	0	0	(89,256)	6.329	5.744	JAJO	18,461	100,129	02/23/2021	04/15/2033
BCC2Q8-6B-0	JUBILEE 2020-24A			4	2.C FE	3,040,125	100.0580	2,590,509	2,589,000	2,589,000	0	0	0	(170,750)	7.105	6.710	JAJO	39,345	213,668	12/02/2020	01/16/2034
BCC2QB-6Y-3	CIFCE 3A D			4	1.F FE	3,647,400	100.6720	3,127,665	3,106,800	3,106,800	0	0	0	(204,900)	6.779	6.594	JAJO	45,632	245,891	12/10/2020	01/15/2034
BCC2QB-71-4	CIFCE 3A C			4	2.C FE	3,647,400	100.3750	3,118,451	3,106,800	3,106,800	0	0	0	(204,900)	5.679	5.489	JAJO	38,228	209,699	12/10/2020	01/15/2034
BCC2QS-YJ-8	CORDA 4A DRRR				2.C FE	9,580,184	100.1910	8,251,883	8,236,123	8,236,123	0	0	0	(543,190)	6.100	6.046	FMAN	55,823	604,134	02/05/2021	02/22/2034
BCC2QW-ZD-1	BECLO 7A DR				2.A FE	9,022,118	99.4590	7,647,761	7,689,330	7,689,330	0	0	0	(507,128)	6.079	5.752	JAJO	101,277	551,577	02/23/2021	10/15/2031
BCC2QX-6A-7	CORDA 7A DRR				2.B FE	5,893,235	100.3870	5,042,083	5,022,660	5,022,660	0	0	0	(331,255)	5.786	5.785	MJSD	12,916	356,506	02/23/2021	09/15/2031
BCC2QZ-8A-0	AVOCA 10A DRR				2.C FE	11,239,675	100.2280	9,601,160	9,579,300	9,579,300	0	0	0	(631,775)	6.279	6.053	JAJO	130,322	707,386	02/23/2021	04/15/2035
G0189K-AB-7	ALDAR INVESTMENTS		C		2.C FE	166,500,000	91.6800	152,647,200	166,500,000	166,500,000	0	0	0	0	5.625	5.625	MS	2,549,531	9,365,625	03/23/2022	09/23/2122
L8367#-AG-8	SHURGARD				2.C	14,510,400	86.1300	10,703,514	12,427,200	12,427,200	0	0	0	(819,600)	1.240	1.240	JJ	67,632	161,470	02/12/2021	07/23/2031
Q7448#-AA-3	AUSTRALIAN AUTO				2.A FE	21,447,700	100.0000	17,202,640	17,202,640	17,202,640	0	0	0	(1,734,720)	9.061	5.024	MON	64,945	1,717,320	01/23/2021	12/19/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,479,908,194	XXX	5,016,748,460	5,510,366,221	5,453,358,764	0	2,883,596	27,115,833	(10,783,431)	XXX	XXX	XXX	38,688,721	217,084,095	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,360,142,367	XXX	25,105,169,407	27,737,323,141	28,084,078,916	(637,844)	(24,727,021)	31,036,844	(48,333,312)	XXX	XXX	XXX	254,443,321	1,080,084,066	XXX	XXX
25746U-DT-3	DOMINION ENERGY				2.C FE	1,500,000	104.0300	1,560,453	1,500,000	1,500,000	0	0	0	0	6.875	6.875	FA	42,969	20,339	05/06/2024	02/01/2055
97263C-AA-9	WILTON RE			2	3.B FE	18,000,000	100.3500	18,063,000	18,000,000	18,000,000	0	0	0	0	6.000	6.000	AO	207,000	1,080,000	10/15/2020	01/01/9999
902613-AD-0	UBS GROUP		C	2	2.C FE	4,700,000	85.7520	4,030,346	4,700,000	4,700,000	0	0	0	0	4.380	4.380	FA	80,629	205,625	02/01/2021	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						24,200,000	XXX	23,653,799	24,200,000	24,200,000	0	0	0	0	XXX	XXX	XXX	330,598	1,305,964	XXX	XXX
1309999999. Total - Hybrid Securities						24,200,000	XXX	23,653,799	24,200,000	24,200,000	0	0	0	0	XXX	XXX	XXX	330,598	1,305,964	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L				2.C FE	477,639	100.4030	490,505	488,536	502,035	0	(7,007)	0	0	6.345	5.731	MON	172	35,132	01/21/2022	07/23/2029
04538F-AD-1	ASPLUNDH TREE EXPERT LLC				3.A FE	403,654	100.2950	407,447	406,250	431,368	0	(15,245)	0	0	6.125	3.746	MON	968	42,045	08/19/2020	09/04/2027
05350N-AP-9	AVANTOR				2.C FE	61,080	100.7090	62,135	61,697	65,762	0	(2,301)	0	0	6.695	4.295	MON	354	5,108	10/30/2020	11/06/2027
07368R-AG-6	BEACON ROOFING SUPPLY				3.B FE	2,092,649	100.4740	2,113,124	2,103,165	2,246,168	0	(68,705)	0	0	6.866	4.761	MON	5,215	151,039	04/23/2021	05/19/2028
12685L-AG-5	CABLE ONE				3.B FE	611,946	98.4750	605,642	615,021	655,512	0	(18,347)	0	0	6.645	4.585	MON	1,022	51,527	04/30/2021	05/03/2028
13134M-BX-0	CALPINE TERM B5				3.A FE	138,600	99.7850	139,698	140,000	148,295	0	(4,313)	0	0	7.053	4.947	MON	823	10,656	12/02/2020	12/16/2027
22282G-AC-1	COVANTA HOLDING TL B 1L				3.B FE	319,824	100.2920	321,560	320,626	340,541	0	(8,488)	0	0	6.882	5.204	MON	919	21,374	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING TL C 1L				3.B FE	23,902	100.2920	24,032	23,962	25,424	0	(623)	0	0	6.882	5.234	MON	69	84	11/17/2021	11/30/2028
30034U-AC-4	EVERI PAYMENTS TL 1L				3.A FE	288,361	100.3680	290,147	289,083	306,916	0	(5,724)	0	0	6.857	5.052	MON	55	27,597	06/30/2021	08/03/2028
33718F-AB-6	FIRST STUDENT				4.A FE	99,898	100.3130	101,264	100,948	99,035	0	(870)	0	0	7.326	8.014	MJSD	639	7,530	07/13/2021	07/21/2028
33718F-AD-2	FIRST STUDENT				4.A FE	331,116	100.3130	335,643	334,598	326,784	0	(2,543)	0	0	7.326	8.160	MJSD	2,119	26,722	07/13/2021	07/21/2028
68278A-AA-7	ONESKY LOAN TRU			1	1.F FE	2,182,219	94.2900	2,046,004	2,169,894	2,178,240	0	(1,433)	0	0	3.875	3.735	JJ	38,772	84,278	01/28/2022	07/15/2029
72584D-AF-1	KFC HOLDINGS				2.C FE	962,588	100.3570	968,445	965,000	999,084	0	(24,504)	0	0	6.201	5.072	MON	1,503	66,590	03/10/2021	03/15/2028
72814C-AF-5	PLAYTIKA				3.B FE	325,709	100.4220	328,727	327,345	346,034	0	(8,841)	0	0	7.202	5.328	MON	1,375	27,376	03/04/2021	03/11/2028
85350E-AB-2	STANDARD INDUSTRIES				2.C FE	63,094	100.3700	63,967	63,732	66,859	0	(1,596)	0	0	6.856	5.478	MON	109	5,438	08/06/2021	09/22/2028
88687@-AA-1	TILLMAN NETWORKS				2.A PL	22,932,902	95.5000	21,937,217	22,970,908	22,945,185	0	4,477	0	0	0.435	0.455	MON	8,049	903,867	06/27/2022	08/31/2030
98922A-AC-0	ZEBRA BUYER ZEBWFC				3.C FE	396,718	100.3670	458,313	456,638	422,346	0	15,905	0	0	9.570	11.723	NOV	7,405	47,549	04/22/2021	11/02/2028
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC				3.C FE	455,145	99.5860	468,559	470,507	484,753	0	(9,638)	0	0	7.727	6.984	MON	2,222	41,111	09/10/2020	01/31/2029
G5080A-AH-5	JAZZ FINANCING LUX SARL		C		3.B FE	1,603,469	100.3750	1,617,570	1,611,527	1,716,413	0	(42,995)	0	0	8.145	6.093	MON	10,574	130,542	04/22/2021	05/05/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						33,770,513	XXX	32,779,999	33,919,437	34,306,754	0	(202,791)	0	0	XXX	XXX	XXX	82,364	1,685,565	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						33,770,513	XXX	32,779,999	33,919,437	34,306,754	0	(202,791)	0	0	XXX	XXX	XXX	82,364	1,685,565	XXX	XXX
2419999999. Total - Issuer Obligations						26,102,023,791	XXX	22,364,777,039	25,475,477,500	25,932,226,409	(240,497)	(24,248,263)	1,305,102	(38,154,952)	XXX	XXX	XXX	240,981,462	919,013,220	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						326,806,265	XXX	291,215,509	353,620,583	294,852,961	(397,347)	(2,221,568)	2,615,909	0	XXX	XXX	XXX	1,193,570	12,237,041	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,351,987,873	XXX	1,241,339,840	1,308,010,652	1,326,874,076	0	(5,440,226)	0	0	XXX	XXX	XXX	4,622,573	54,191,203	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						5,600,898,235	XXX	5,127,605,753	5,632,478,782	5,574,231,580	0	3,035,675	27,115,833	(10,783,431)	XXX	XXX	XXX	39,050,471	221,895,748	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						33,770,513	XXX	32,779,999	33,919,437	34,306,754	0	(202,791)	0	0	XXX	XXX	XXX	82,364	1,685,565	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						33,415,486,677	XXX	29,057,718,140	32,803,506,954	33,162,491,780	(637,844)	(29,077,173)	31,036,844	(48,938,383)	XXX	XXX	XXX	285,930,440	1,209,022,777	XXX	XXX

1.

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

1A	1A ...$	5,719,364,194	1B ..$	622,079,419	1C ..$	796,696,270	1D ..$	1,598,559,877	1E ..$ 1,940,744,226 1F ..$ 4,511,441,848 1G ..$ 4,260,849,088
1B	2A ...$	4,416,137,725	2B ..$	5,487,216,410	2C ..$	3,242,118,224			
1C	3A ...$	137,201,357	3B ..$	162,724,834	3C ..$	200,144,107			
1D	4A ...$	12,227,422	4B ..$	26,414,597	4C ..$	12,222,241			
1E	5A ...$	12,431,091	5B ..$	264,377	5C ..$	1,257			
1F	6 .....$	3,653,216							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
04651L-30-5	AT&T			21,000,000.000	0.00	0.000	20,250,445	0.964	20,250,445	21,000,000	357,000	1,428,000	0	(1,692,160)	0	0	(1,692,160)	0	2.A PL	08/31/2023
14019T-AA-4	CAPITAL FARM CREDIT			7,482,000.000	1.00	0.000	7,367,044	0.985	7,367,044	7,508,199	93,525	374,100	0	614,539	0	0	614,539	0	3.C FE	05/31/2023
249670-AB-6	DEPOSITORY TRUST & CLEAR			4,500,000.000	1.00	0.000	4,287,600	0.953	4,287,600	4,467,500	75,938	151,875	0	747,712	0	0	747,712	0	1.F FE	05/31/2023
29273V-AN-0	ENERGY TRANSFER			1,000,000.000	1.00	0.000	997,218	0.997	997,218	922,068	0	65,000	0	42,253	0	0	42,253	0	3.A FE	09/29/2023
30767E-AD-1	FARM CREDIT BK OF TEXAS			27,000,000.000	1.00	0.000	26,649,000	0.987	26,649,000	27,000,000	384,750	1,539,000	0	594,000	0	0	594,000	0	2.B FE	05/31/2023
38144G-AG-6	GOLDMAN SACHS GROUP INC			4,000,000.000	1.00	0.000	3,821,846	0.955	3,821,846	4,000,000	73,000	146,000	0	241,667	0	0	241,667	0	3.A FE	05/31/2023
48128B-AN-1	JP MORGAN CHASE & CO			3,000,000.000	1.00	0.000	2,908,745	0.970	2,908,745	3,000,000	27,375	109,500	0	149,885	0	0	149,885	0	2.B FE	05/31/2023
74460W-53-7	PUBLIC STORAGE			400,000.000	1.00	0.000	7,062,000	17.655	7,062,000	10,000,000	0	412,501	0	(565,000)	0	0	(565,000)	0	2.A FE	08/11/2020
78500B-40-3	SVB FINANCIAL			5,850,000.000	1.00	0.000	22,866	0.020	117,000	22,866	0	0	0	0	0	0	0	0	6. *	11/08/2024
808513-BJ-3	CHARLES SCHWAB			5,000,000.000	1.00	0.000	4,319,498	0.864	4,319,498	5,000,000	50,000	200,000	0	384,498	0	0	384,498	0	2.C FE	05/31/2023
808513-BK-0	CHARLES SCHWAB			11,270,000.000	1.00	0.000	10,909,416	0.968	10,909,416	11,270,000	112,700	450,800	0	969,276	0	0	969,276	0	2.C FE	05/31/2023
816300-50-3	SELECTIVE INSURANCE GROUP			348,000.000	1.00	0.000	6,146,585	17.663	6,146,585	8,700,000	0	400,200	0	16,130	0	0	16,130	0	3.A FE	12/02/2020
902973-73-4	U.S. BANCORP 3 3/4 PERP			415,000.000	1.00	0.000	6,936,310	16.714	6,936,310	10,375,000	97,266	389,061	0	(159,671)	0	0	(159,671)	0	2.B FE	10/20/2020
949746-TD-3	WELLS FARGO & COMPANY			6,000,000.000	1.00	0.000	5,826,495	0.971	5,826,495	6,000,000	58,500	234,000	0	272,745	0	0	272,745	0	2.B FE	05/31/2023
06738C-82-8	BARCLAYS BANK PERP		C	3,683,000.000	1.00	0.000	3,856,432	1.047	3,856,432	3,754,377	0	0	0	102,056	0	0	102,056	0	3.A FE	10/01/2018
EP0599-00-1	RENAISSANCERE HOLDINGS		C	1,280,000.000	1.00	0.000	21,998,592	17.186	21,998,592	32,000,000	0	1,344,000	0	(647,808)	0	0	(647,808)	0	2.B FE	07/07/2021
EP0599-51-4	TRITON INTERNATIONAL		C	800,000.000	1.00	0.000	15,804,000	19.755	15,804,000	20,000,000	0	1,150,000	0	250,000	0	0	250,000	0	3.B FE	08/11/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							149,164,092	XXX	149,258,226	175,020,010	1,330,054	8,394,037	0	1,320,122	0	0	1,320,122	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							149,164,092	XXX	149,258,226	175,020,010	1,330,054	8,394,037	0	1,320,122	0	0	1,320,122	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							149,164,092	XXX	149,258,226	175,020,010	1,330,054	8,394,037	0	1,320,122	0	0	1,320,122	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 4,287,600	1G ..$ 0		
1B	2A ...$ 27,312,445	2B ..$ 64,319,142	2C ..$ 15,228,914						
1C	3A ...$ 14,822,081	3B ..$ 15,804,000	3C ..$ 7,367,044						
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0						
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0						
1F	6 .....$ 22,866								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02376R-10-2	AMERICAN AIRLINES			427.000	7,443	17.430	7,443	0	0	0	0	1,576	0	1,576	0	10/09/2018	
28413L-10-5	ELAH HOLDINGS			43.000	847	19.687	847	3,440	0	0	0	(486)	0	(486)	0	05/22/2018	
45174J-50-9	IHEARTCOMMUNICATIONS			2,328.000	4,609	1.980	4,609	25,048	0	0	0	(1,606)	0	(1,606)	0	01/08/2021	
75134P-30-3	RAMACO RESOURCES			10,614.000	135,323	12.749	135,323	135,323	0	0	0	0	0	0	0	12/10/2024	
BBE0DM-MA-1	NORDIC AVIATION CAPITAL		D	516,120.000	9,505,382	18.417	9,505,382	8,154,696	0	0	0	1,350,686	0	1,350,686	0	06/01/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,653,604	XXX	9,653,604	8,318,507	0	0	0	1,350,170	0	1,350,170	0	XXX	XXX
31339*-10-7	FHLBI CLASS B-1	RF		1,273,685.000	127,368,498	100.000	127,368,498	127,368,500	0	9,244,881	0	0	0	0	0	07/01/2024	
501836-86-0	ROC CAPITAL LLC First			1.000	2,858	5,196.000	2,858	0	0	0	0	118	0	118	0	12/27/2023	
501836-87-8	ROC CAPITAL LLC Second			40.000	182,880	4,572.000	182,880	0	0	0	0	7,219	0	7,219	0	12/27/2023	
75134P-30-3	NIELSEN BIOSCIENCES INC			25,402.000	950,543	37.420	950,543	773,745	0	0	0	0	0	0	0	09/27/2018	
BBE05L-X5-1	WINDSTREAM SERVICES			156.000	2,990	19.167	2,990	1,872	0	0	0	1,235	0	1,235	0	11/30/2020	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					128,507,769	XXX	128,507,769	128,144,117	0	9,244,881	0	8,572	0	8,572	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					138,161,373	XXX	138,161,373	136,462,624	0	9,244,881	0	1,358,742	0	1,358,742	0	XXX	XXX
46644W-18-7	JNL MULTI-MGR EMERGING MKT			65.000	569	8.760	569	497	0	8	0	18	0	18	0	12/03/2024	
46644W-49-2	JNL MULTI-MANAGER ALT FUND			98.000	1,290	13.170	1,290	983	0	0	0	117	0	117	0	04/24/2020	
46644W-62-5	JNL/MELLON CPTL MSCI KLD 400			48.000	1,304	26.940	1,304	514	0	0	0	225	0	225	0	10/30/2018	
46644W-67-4	JNL/CRESCENT HIGH INCOME I			48.000	600	12.610	600	504	0	0	0	47	0	47	0	06/21/2019	
46648L-16-1	JNL/PIMCO REAL RETURN FUND			51.000	608	11.850	608	515	0	0	0	14	0	14	0	10/30/2018	
46648L-18-7	JNL/PIMCO INCOME			51.000	616	11.990	616	517	0	0	0	29	0	29	0	04/24/2020	
46648L-23-7	JNL/NEUBERGER BERMAN			1,074.000	14,065	13.100	14,065	11,862	0	0	0	795	0	795	0	10/29/2019	
46648L-25-2	JNL/T ROWE PRICE MANAGED			175.000	3,316	18.920	3,316	2,117	0	0	0	352	0	352	0	06/21/2019	
46648L-61-7	JNL/S&P MANAGED MODERATE			33.000	699	21.040	699	500	0	0	0	48	0	48	0	09/22/2017	
46648L-63-3	JNL/S&P MNGD CONSERVATIVE			38.000	613	16.260	613	500	0	0	0	29	0	29	0	09/22/2017	
46648M-62-3	JNL/MELLON S&P 400 MIDCAP			494.000	18,380	37.180	18,380	8,587	0	0	0	2,210	0	2,210	0	04/24/2020	
46648M-86-2	JNL/BLACKROCK GLOBAL NAT			117.000	1,487	12.720	1,487	717	0	0	0	(50)	0	(50)	0	04/24/2020	
46649B-19-6	JNL/PPM AMERICA IG CREDIT			100.000	1,041	10.410	1,041	1,000	0	0	0	41	0	41	0	04/26/2024	
46649B-22-0	JNL/MORNINGSTAR SMID MOAT			100.000	1,076	10.760	1,076	1,000	0	0	0	76	0	76	0	04/26/2024	
46649B-23-8	JNL Small Cap Index			50.000	553	11.050	553	500	0	0	0	44	0	44	0	04/30/2021	
46649B-27-9	JNL Mid Cap Index			50.000	601	12.010	601	500	0	0	0	73	0	73	0	04/30/2021	
46649B-34-5	JACKSON NATL ASSET MGMT JNL Bond Index			50.000	467	9.340	467	500	0	0	0	6	0	6	0	04/30/2021	
46649B-36-0	JNL/Morningstar PitchBook List			499,750.000	6,841,578	13.690	6,841,578	4,997,500	0	0	0	1,204,398	0	1,204,398	0	04/30/2021	
46649B-37-8	JNL/Morningstar PitchBook List			250.000	3,385	13.540	3,385	2,500	0	0	0	590	0	590	0	04/30/2021	
46649B-41-0	JNL/American Funds Bond Fund			250.000	2,350	9.400	2,350	2,500	0	0	0	28	0	28	0	04/30/2021	
46649B-42-8	JNL/American Funds Bond Fund			250.000	2,325	9.300	2,325	2,500	0	0	0	20	0	20	0	04/30/2021	
46649B-55-0	JNL/DFA INTL CORE EQUITY			119.000	1,362	11.410	1,362	1,174	0	32	0	20	0	20	0	12/03/2024	
46649B-59-2	JNL/AQR LARGE CAP DEF STYLE			100.000	1,701	17.010	1,701	1,000	0	0	0	226	0	226	0	06/21/2019	
46649B-62-6	JNL/MORNINGSTAR WIDE MOAT			87.000	1,107	12.700	1,107	943	0	92	0	13	0	13	0	12/03/2024	
46649B-63-4	JNL/LOOMIS SAYLES GLOBAL			54.000	1,032	18.970	1,032	573	0	23	0	168	0	168	0	12/03/2024	
46649B-64-2	JNL/LOOMIS SAYLES GLOBAL			54.000	1,014	18.690	1,014	569	0	20	0	165	0	165	0	12/03/2024	
46649B-66-7	JNL/JPMORGAN HEDGED EQTY			52.000	867	16.760	867	520	0	0	0	131	0	131	0	12/07/2022	
46649B-67-5	JNL/HEITMAN US FOCUSED RL			71.000	684	9.600	684	720	0	37	0	(5)	0	(5)	0	12/03/2024	
46649B-68-3	JNL/HEITMAN US FOCUSED RL			73.000	691	9.500	691	719	0	35	0	(6)	0	(6)	0	12/03/2024	
46649B-69-1	JNL MULTI-MANAGER INTL SM			66.000	741	11.180	741	666	0	30	0	7	0	7	0	12/03/2024	
46649B-71-7	JNL/MULT-MANAGR INTL SMALL			66.000	727	11.060	727	659	0	28	0	7	0	7	0	12/03/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46649B-72-5	JNL/AM CAP INCOME BUILDR			100.000	1,479	14.790	1,479	1,000	0	0	0	135	0	135	0	08/10/2018	
46649B-73-3	JNL/AM CAP INCOME BUILDER			100.000	1,450	14.500	1,450	1,000	0	0	0	129	0	129	0	08/10/2018	
46649B-80-8	JNL/VANGUARD GRWTH ALLOC			100.000	1,702	16.950	1,702	1,480	0	0	0	186	0	186	0	04/23/2021	
46649U-15-2	JNL MULTI-MGR US SEL EQUITY			209.000	3,388	16.230	3,388	2,708	0	0	0	480	0	480	0	10/21/2024	
46649U-16-0	JNL WCM CHINA OLTY GROWTH			100.000	853	8.530	853	1,000	0	0	0	(5)	0	(5)	0	04/22/2022	
46649U-17-8	JNL WCM CHINA OLTY GROWTHA			499,900.000	4,234,153	8.470	4,234,153	4,999,000	0	0	0	(34,993)	0	(34,993)	0	04/22/2022	
46649U-18-6	JNL NEUBERGER BERMAN PLUS			100.000	1,322	13.220	1,322	1,000	0	0	0	266	0	266	0	04/22/2022	
46649U-20-2	JNL/JNL GUIDANCE CONS			85.000	1,256	14.740	1,256	1,003	0	0	0	70	0	70	0	08/10/2018	
46649U-21-0	JNL AB GLOBAL THEMATIC I			100.000	1,155	11.550	1,155	1,000	0	0	0	69	0	69	0	04/22/2022	
46649U-22-8	JNL AB GLOBAL THEMATIC A			658,769.000	7,549,497	11.460	7,549,497	6,587,694	0	0	0	434,788	0	434,788	0	04/22/2022	
46649U-60-8	JNL/JNL TACTICAL ETF			55.000	681	12.380	681	658	0	19	0	26	0	26	0	12/03/2024	
46649U-69-9	JNL/NEUBERGER BERMAN RISK			46.000	790	17.060	790	513	0	0	0	50	0	50	0	10/29/2019	
46649U-75-6	JNL/LORD ABBETT SHORT DUR			277.000	2,762	9.960	2,762	2,770	0	170	0	(36)	0	(36)	0	12/03/2024	
46658B-10-3	JNL/AMERICAN MOD CLASS A			500.000	4,910	9.820	4,910	5,000	0	0	0	(90)	0	(90)	0	10/18/2024	
46658B-20-2	JNL/AMERICAN MOD CLASS 1			100.000	982	9.820	982	1,000	0	0	0	(18)	0	(18)	0	10/18/2024	
46658B-30-1	JNL/JPMRGN NASDAQ HEDGED			100.000	1,030	10.300	1,030	1,000	0	0	0	30	0	30	0	10/18/2024	
46658B-50-9	JNL/T ROWE PRICE CAP APPR			100.000	991	9.910	991	1,000	0	0	0	(9)	0	(9)	0	10/18/2024	
46816A-20-3	JNL CREDIT CLASS I			10,000.000	103,300	10.330	103,300	100,000	0	0	0	1,600	0	1,600	0	09/28/2023	
46869J-20-0	JNL REAL ASSETS FUND CLASS I			10,000.000	103,500	10.350	103,500	100,000	0	0	0	3,500	0	3,500	0	03/14/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					18,922,050	XXX	18,922,050	16,852,682	0	494	0	1,616,014	0	1,616,014	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					18,922,050	XXX	18,922,050	16,852,682	0	494	0	1,616,014	0	1,616,014	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
46852*-10-2	JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK			2,000.000	809,139,079	8,091,907.000	809,139,079	494,547,901	0	0	0	89,077,753	0	89,077,753	0	05/31/1996	
01915*-10-2	VFL INTERNATIONAL LIFE			900,000.000	1,009,247	100,924.000	1,009,247	717,477	0	0	0	(183,087)	0	(183,087)	0	02/20/2008	
60510@-10-5	MISSION PLANS OF AMERICA			100.000	12,063	1,206.000	12,063	12,063	0	0	0	875	937	(62)	0	09/04/2012	
75001@-10-9	ROP			100.000	197,470	19,747.000	197,470	197,470	0	0	0	9,950	10,766	(816)	0	09/04/2012	
G9310*-10-9	ALLIED LIFE BROKERAGE			10,000.000	546,672	54,667.000	546,672	296,135	0	0	0	18,259	0	18,259	0	09/04/2012	
85226#-10-5	SQUIRE REASSURANCE COMPANY II, INC			1,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	04/01/2021	
75604#-10-8	REALIC OF JACKSONVILLE			100.000	1,251	125.000	1,251	1,251	0	0	0	530	555	(25)	0	07/20/1998	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					810,905,782	XXX	810,905,782	495,772,297	0	0	0	88,924,280	12,258	88,912,022	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					810,905,782	XXX	810,905,782	495,772,297	0	0	0	88,924,280	12,258	88,912,022	0	XXX	XXX
5989999999 - Total Common Stocks					967,989,205	XXX	967,989,205	649,087,603	0	9,245,375	0	91,899,036	12,258	91,886,778	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,117,153,297	XXX	1,117,247,431	824,107,613	1,330,054	17,639,412	0	93,219,158	12,258	93,206,900	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0	
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0					
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0					
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0					
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0					
1F	6 .....$ 0							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP		466,550	509,629	941
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP		1,981,394	2,086,278	4,955
38375L-UQ-1	GNR 2007-57 Z 5.500%		10/01/2024	Interest Capitalization		74,480	74,480	0
912810-QB-7	US TREASURY NOTES		07/01/2024	DEUTSCHE BANK		1,938,992	2,000,000	11,087
912810-SE-9	US TREASURY NOTES		08/28/2024	Various		6,540,753	7,700,000	65,106
912810-TK-4	US TREASURY NOTES		07/15/2024	CITICORP		855,981	1,000,000	14,093
912810-TL-2	US TREASURY NOTES		12/05/2024	BANK OF AMERICA		935,082	1,000,000	2,320
912810-TU-2	US TREASURY NOTES		06/25/2024	BARCLAYS CAPITAL		2,359,170	2,400,000	38,077
912810-UD-8	US TREASURY NOTES		09/25/2024	BARCLAYS CAPITAL		2,789,214	2,800,000	12,016
91282C-CB-5	US TREASURY		09/26/2024	Various		13,994,798	16,000,000	78,530
91282C-EM-9	US TREASURY		10/09/2024	CITICORP		2,872,276	3,000,000	38,203
91282C-EW-7	US TREASURY		10/09/2024	BANK OF AMERICA		4,916,032	5,000,000	45,041
91282C-FV-8	US TREASURY		10/08/2024	Various		16,573,442	16,400,000	209,568
91282C-GR-6	US TREASURY		07/19/2024	Various		9,973,315	10,000,000	103,308
91282C-HT-1	US TREASURY		11/06/2024	Various		17,077,101	17,500,000	130,992
91282C-HX-2	US TREASURY		05/09/2024	Various		8,480,732	8,500,000	121,603
91282C-JC-6	US TREASURY		08/15/2024	Various		7,016,117	7,000,000	55,601
91282C-JM-4	US TREASURY		04/03/2024	Various		3,002,942	3,000,000	45,005
91282C-KC-4	US TREASURY		04/10/2024	Various		12,110,064	12,200,000	47,247
91282C-KD-2	US TREASURY		10/30/2024	Various		19,895,242	20,000,000	108,809
91282C-LH-2	US TREASURY		11/26/2024	HSBC SECURITIES		1,980,352	2,000,000	18,232
91282C-LW-9	US TREASURY NOTES		12/12/2024	Various		6,498,229	6,500,000	20,369
0109999999. Subtotal - Bonds - U.S. Governments						142,332,258	146,670,387	1,171,103
298740-FA-7	EUROPEAN BK RECON & DEV	C	01/18/2024	MORGAN STANLEY		2,580,569	2,583,333	0
459058-LN-1	INTL BK RECON & DEV	C	10/08/2024	TD SECURITIES (USA)		3,878,850	3,889,000	0
87020D-2C-7	SWEDEN KINGDOM OF	C	01/23/2024	HSBC SECURITIES		1,197,564	1,200,000	0
91087B-AX-8	UNITED MEXICAN STATES	C	06/12/2024	JP MORGAN		472,900	500,000	3,433
91087B-AZ-3	UNITED MEXICAN STATES	C	01/02/2024	BANK OF AMERICA		495,930	500,000	0
0309999999. Subtotal - Bonds - All Other Governments						8,625,813	8,672,333	3,433
01F032-41-9	FNCL 3.5 2/20 3.500%		12/11/2024	WELLS FARGO		2,615,895	2,730,000	3,981
01F042-41-8	FNCL 4.5 2/20 4.500%		12/11/2024	JP MORGAN		1,220,045	1,235,000	2,316
21H052-61-1	GNMA2 30YR TBA REG C		12/11/2024	CITICORP		2,012,905	2,010,000	6,142
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY		357,500	396,568	463
3132DQ-N7-7	FHLMC 30YR UMBS SUPER FR		11/12/2024	JP MORGAN		2,205,189	2,510,689	2,720
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY		3,871,077	4,243,002	5,657
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN		13,494,981	13,574,786	26,961
3132DW-MX-8	FHLMC 30YR UMBS SUPER FR		12/12/2024	JP MORGAN		8,750,537	9,015,000	13,773
3140XF-4R-9	FNMA 30YR UMBS SUPER FN		11/12/2024	JP MORGAN		2,276,435	2,591,805	2,808
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP		851,919	874,183	1,360
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY		424,818	481,636	482
31418F-AV-9	FNMA 30YR UMBS		06/11/2024	MORGAN STANLEY		4,906,933	5,075,044	8,458
31418F-EX-1	FNMA 30YR UMBS		11/12/2024	CITICORP		3,496,831	3,874,604	4,897
3132DW-ET-6	FN		01/01/2024	BARCLAYS CAPITAL		561,958	571,059	0
3132DW-G9-8	FN		01/01/2024	BARCLAYS CAPITAL		1,419,090	1,417,318	0
3132DW-GG-2	FN		01/01/2024	BARCLAYS CAPITAL		446,511	453,742	0
3140QN-TD-4	FNMA 30YR UMBS		01/01/2024	BARCLAYS CAPITAL		2,988,906	3,425,680	0
31418E-HP-8	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		731,734	743,585	0
31418E-JF-8	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		995,002	1,011,117	0
31418E-MS-6	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		1,326,475	1,347,958	0
31418E-S4-3	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		2,734,380	2,778,665	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						57,689,121	60,361,441	80,018
00043*-AB-5	AA WAREHOUSE Class B		12/31/2024	Various		4,681,866	4,681,866	0
00196#-AA-8	AOP CLASS A NOTES		12/11/2024	Various		2,375,629	2,375,629	0
00196#-AB-6	AOP CLASS B NOTES		12/11/2024	Various		1,121,261	1,121,261	0
00196#-AB-6	AOP CLASS B NOTES		02/01/2024	Interest Capitalization		290,527	290,527	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00440K-AB-9	ACCENTURE CAPITAL INC		10/01/2024	JP MORGAN		1,398,548	1,401,000	0
00440M-AB-5	AALLC 2024-1A B		09/12/2024	SANTANDER		9,237,053	9,237,531	0
01771J-AG-8	ALLEN MEDIA LLC		11/22/2024	DIRECT		61,948	95,212	0
023586-D#-4	U-HAUL HOLDING CO		09/13/2024	SEAPORT GROUP		2,612,850	3,000,000	12,567
023586-D@-6	U-HAUL HOLDING CO		09/13/2024	SEAPORT GROUP		1,781,480	2,000,000	8,217
03027X-CM-0	AMERICAN TOWER		11/18/2024	TD SECURITIES (USA)		634,523	638,000	0
03073E-AW-5	AMERISOURCEBERGEN		12/02/2024	BANK OF AMERICA		764,755	765,000	0
03073E-AY-1	AMERISOURCEBERGEN		12/02/2024	BANK OF AMERICA		1,089,401	1,090,000	0
036752-BC-6	ANTHEM		10/22/2024	MORGAN STANLEY		1,995,200	2,000,000	0
03740M-AC-4	AON NORTH AMERICA INC		06/14/2024	JP MORGAN		1,004,910	1,000,000	15,606
03764#-AA-4	APOLLO CORE		12/01/2024	Interest Capitalization		335,703	335,703	0
03764#-AB-2	APOLLO CORE		12/01/2024	Interest Capitalization		239,867	239,867	0
037833-BX-7	APPLE		06/27/2024	GOLDMAN SACHS		1,217,281	1,300,000	20,990
03990B-AB-7	ARES MANAGEMENT CORP		10/22/2024	Various		1,725,723	1,750,000	933
04020E-AA-5	ARES STRATEGIC INCOME FUND		05/29/2024	WELLS FARGO		1,483,455	1,500,000	0
04020E-AC-1	ARES STRATEGIC INCOME FUND		09/25/2024	JP MORGAN		1,482,030	1,500,000	0
04316J-AN-9	ARTHUR J GALLAGHER & CO		12/10/2024	BANK OF AMERICA		771,113	774,000	0
04317@-AH-1	ARTHUR J GALLAGHER & CO		08/26/2024	SEAPORT GROUP		5,978,520	6,000,000	10,790
045054-AP-8	ASHTEAD CAPITAL		10/15/2024	HSBC SECURITIES		12,734,000	15,000,000	56,146
05526D-BH-7	BAT CAPITAL		08/13/2024	Various		7,530,230	8,000,000	121,555
05526D-BN-4	BAT CAPITAL		09/06/2024	JP MORGAN		10,160,900	10,000,000	213,956
05550M-AX-2	BBCMS 2019-C3 AS		10/02/2024	Various		6,210,313	6,500,000	1,407
05555P-AF-9	BBCMS 2024-5C29 AS		09/16/2024	BARCLAYS CAPITAL		10,299,869	10,000,000	40,639
05589F-AB-0	BOP 2019-300M A		12/30/2024	Tax Free Exchange		5,937,557	7,200,000	28,000
05589F-AC-8	BOP 2019-300M A		12/30/2024	Tax Free Exchange		659,729	800,000	3,111
05589F-AD-6	BOP 2019-300M A		12/30/2024	Tax Free Exchange		1,649,321	2,000,000	7,778
05593Q-AC-8	BMO 2024-5C6 A3		09/10/2024	BMO CAPITAL MARKETS		4,119,987	4,000,000	14,767
05612E-AE-8	BX 2024-MF C		02/06/2024	WELLS FARGO		883,241	885,455	0
08163X-BA-0	BMARK 2024-V5 AM		01/19/2024	DEUTSCHE BANK		2,059,995	2,000,000	10,695
08576B-AA-0	BERRY GLOBAL INC		09/18/2024	Various		4,164,838	4,000,000	67,014
08576B-AA-0	BERRY GLOBAL INC		07/24/2024	RILA		34,989,113	35,000,000	1,031,917
09031W-AC-7	BIMBO BAKERIES USA INC		10/10/2024	BARCLAYS CAPITAL		4,174,160	4,000,000	57,811
09263E-AE-2	BLKMM 2024-1A B		04/10/2024	GREENSLEDGE		3,500,000	3,500,000	0
09290D-AC-5	BLACKROCK FUNDING INC		03/05/2024	Various		2,648,667	2,681,000	0
09290D-AK-7	BLACKROCK FUNDING INC		07/17/2024	JP MORGAN		860,584	863,000	0
09581C-AA-9	BLUE OWL CREDIT		05/14/2024	SMBC Nikko		1,482,540	1,500,000	0
09581J-AS-5	BLUE OWL FINANCE		04/22/2024	SMBC Nikko		2,632,620	3,000,000	25,156
09582*-AB-3	BLUE OWL GP STAKES		05/22/2024	GOLDMAN SACHS		3,000,000	3,000,000	0
09582*-AC-1	BLUE OWL GP STAKES		05/22/2024	GOLDMAN SACHS		6,000,000	6,000,000	0
097023-CV-5	BOEING		01/08/2024	GOLDMAN SACHS		500,885	500,000	5,467
099724-AP-1	BORGWARNER		08/07/2024	BANK OF AMERICA		2,307,145	2,312,000	0
11135F-BX-8	BROADCOM		07/08/2024	BANK OF AMERICA		2,524,688	2,528,000	0
1248EP-CB-7	CCO HOLDINGS		08/06/2024	Various		464,371	500,000	4,879
1248EP-CQ-4	CCO HOLDINGS		08/06/2024	JP MORGAN		431,250	500,000	396
12595F-AE-2	CSAIL 2017-CX9 A5		07/16/2024	CITICORP		1,691,566	1,815,000	2,779
12635Q-BJ-8	COMM 2015-CR27 AM		12/04/2024	CITICORP		980,625	1,000,000	443
12665D-DQ-0	CVS		06/06/2024	MIZUHO SECURITIES		11,261,740	14,000,000	72,188
12674G-AG-9	COMM 2024-CBM B		11/21/2024	DEUTSCHE BANK		5,582,282	5,500,000	8,953
12674G-AJ-3	COMM 2024-CBM C		11/21/2024	DEUTSCHE BANK		9,134,824	9,000,000	16,097
14313#-AA-7	CARLYLE INFRASTRUCTURE		01/01/2024	Interest Capitalization		762,051	762,051	0
14313#-AB-5	CARLYLE INFRASTRUCTURE		01/01/2024	Interest Capitalization		438,791	438,791	0
15089Q-AP-9	CELANESE US HOLDINGS LLC		10/02/2024	WELLS FARGO		5,893,030	5,500,000	76,016
15089Q-AX-2	CELANESE US HOLDINGS LLC		09/18/2024	GOLDMAN SACHS		4,854,195	4,500,000	101,525
15135B-AR-2	CENTENE		04/12/2024	TRUIST		14,196,900	15,000,000	214,271
15135B-AV-3	CENTENE		04/17/2024	RILA		22,316,255	25,250,000	250,922

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15135B-AW-1	CENTENE		09/18/2024	CITICORP		4,497,050	5,000,000	64,167
15135B-AY-7	CENTENE		09/11/2024	TRUIST		5,531,100	6,000,000	23,275
15189T-BH-9	CENTERPOINT ENERGY		08/12/2024	MORGAN STANLEY		2,000,000	2,000,000	0
161175-BT-0	CHARTER COMMUNICATIONS		09/09/2024	HSBC SECURITIES		1,159,080	1,500,000	1,800
161175-CG-7	CHARTER COMMUNICATIONS		08/28/2024	Various		1,196,655	2,000,000	24,633
16411Q-AK-7	CHENIERE ENERGY		10/29/2024	DEUTSCHE BANK		6,326,867	6,844,000	44,866
16829@-AH-6	CHICK-FIL-A		10/23/2024	JP MORGAN		40,000,000	40,000,000	0
16829@-AJ-2	CHICK-FIL-A		10/23/2024	JP MORGAN		7,000,000	7,000,000	0
17275R-BS-0	CISCO SYSTEMS		02/21/2024	JP MORGAN		565,872	567,000	0
17275R-BU-5	CISCO SYSTEMS		02/21/2024	WELLS FARGO		493,010	495,000	0
17327C-AQ-6	CITIGROUP INC		09/18/2024	MORGAN STANLEY		7,166,240	8,000,000	36,684
17327C-AT-0	CITIGROUP INC		09/12/2024	CITICORP		2,393,000	2,393,000	0
18685@-AY-8	CLIFFWATER CORP		06/28/2024	US BANCORP INVESTMENTS		20,000,000	20,000,000	0
18685@-AZ-5	CLIFFWATER CORP		06/28/2024	RILA		17,500,000	17,500,000	325,656
19240J-AA-6	CGNT 2024-1A A2		04/24/2024	MORGAN STANLEY		6,999,787	7,000,000	0
20469A-AD-1	CMPDC 2024-2A A1		08/22/2024	GUGGENHEIM		23,000,000	23,000,000	0
20633K-AE-8	TUNES 2024-1A A		10/16/2024	SANTANDER		16,999,281	17,000,000	0
210385-AF-7	CONSTELLATION EN GEN LLC		03/14/2024	Various		1,245,433	1,250,000	120
22160N-AA-7	COSTAR GROUP		07/11/2024	RILA		17,168,009	20,089,000	212,497
224044-CV-7	COX COMMUNICATIONS		10/09/2024	Various		1,375,327	1,385,000	3,306
23307K-AC-1	DBWF 2024-LCRS B		04/11/2024	DEUTSCHE BANK		4,987,457	5,000,000	0
24702G-AE-5	DEFT 2024-1 A3		04/08/2024	BARCLAYS CAPITAL		2,655,936	2,656,000	0
25278X-BB-4	DIAMONDBACK ENERGY		04/09/2024	CITICORP		1,499,310	1,500,000	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL		19,000,638	19,000,638	0
255123-A@-0	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL		7,974,667	7,974,667	0
25746U-DV-8	DOMINION ENERGY		11/14/2024	WELLS FARGO		7,965,000	7,965,000	0
26441C-CF-0	DUKE ENERGY		06/13/2024	Various		695,698	700,000	454
26860X-AJ-0	ELM 2024-ELM C15		05/21/2024	GOLDMAN SACHS		7,000,000	7,000,000	6,017
26860X-AL-5	ELM 2024-ELM D15		05/21/2024	GOLDMAN SACHS		4,750,000	4,750,000	4,403
26860X-BC-4	ELM 2024-ELM C10		05/21/2024	GOLDMAN SACHS		5,750,000	5,750,000	4,943
26860X-BE-0	ELM 2024-ELM D10		05/21/2024	GOLDMAN SACHS		5,000,000	5,000,000	4,601
28416T-AA-3	EHGVT 2019-A A		10/22/2024	ATHENE ANNUITY & LIFE		338,001	346,945	3,629
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES		2,730,215	2,749,528	0
29336T-AC-4	ENLINK MIDSTREAM		08/14/2024	MORGAN STANLEY		12,662,000	12,500,000	58,594
29336T-AD-2	ENLINK MIDSTREAM		04/04/2024	RBS SECURITIES		2,822,435	2,750,000	18,372
29336T-AD-2	ENLINK MIDSTREAM		06/21/2024	RILA		9,697,498	9,500,000	154,375
29336T-AE-0	ENLINK MIDSTREAM		08/30/2024	Various		2,040,266	2,000,000	5,029
29336U-AD-9	ENLINK MIDSTREAM PARTNERS		10/28/2024	Various		1,746,096	2,000,000	7,182
29360A-AA-8	ENSTAR FINANCE		10/21/2024	ATHENE ANNUITY & LIFE		26,656,336	27,000,000	215,625
29365@-AF-3	ENTERGY NEW ORLEANS		03/20/2024	BARCLAYS CAPITAL		5,000,000	5,000,000	0
29365@-AG-1	ENTERGY NEW ORLEANS		03/20/2024	BARCLAYS CAPITAL		10,000,000	10,000,000	0
29365@-AH-9	ENTERGY NEW ORLEANS		03/20/2024	BARCLAYS CAPITAL		3,500,000	3,500,000	0
29379V-CH-4	ENTERPRISE PRODUCTS		08/01/2024	MIZUHO SECURITIES		597,978	600,000	0
29717P-BA-4	ESSEX PORTFOLIO		12/03/2024	WELLS FARGO		5,617,645	5,500,000	52,938
30303M-8K-1	META PLATFORMS INC		04/02/2024	MORGAN STANLEY		876,860	1,000,000	6,329
30303M-8W-5	META PLATFORMS INC		08/07/2024	JP MORGAN		937,931	942,000	0
316773-DM-9	FIFTH THIRD BANCORP		09/03/2024	RBS SECURITIES		10,000,000	10,000,000	0
341081-GU-5	FLORIDA POWER & LIGHT		05/28/2024	CITICORP		1,325,465	1,330,000	0
345018-AA-9	NATIONAL FOOTBALL LEAGUE		03/14/2024	BANC OF AMERICA		2,700,000	2,700,000	0
345018-AB-7	NATIONAL FOOTBALL LEAGUE		03/14/2024	BANC OF AMERICA		4,050,000	4,050,000	0
34501@-AE-1	NATIONAL FOOTBALL LEAGUE		03/14/2024	BANK OF AMERICA		3,150,000	3,150,000	0
345018-AF-8	NATIONAL FOOTBALL LEAGUE		03/14/2024	BANC OF AMERICA		5,850,000	5,850,000	0
345397-F8-1	FORD MOTOR CREDIT		09/03/2024	MORGAN STANLEY		11,998,680	12,000,000	0
35564K-KY-4	FREDDIE MAC 2021-DNA6		10/22/2024	ATHENE ANNUITY & LIFE		5,845,321	5,800,000	29,494
35910E-AK-0	FYBR 2024-1 A2		06/06/2024	GOLDMAN SACHS		4,998,210	5,000,000	0

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361841-AK-5	GLP CAPITAL/GLP FINANCING II		04/15/2024	GOLDMAN SACHS		4,946,500	5,000,000	108,611
36270G-AE-1	GSMS 2023-SHIP C		10/28/2024	STONEX FINANCIAL INC		494,805	500,000	2,141
37045X-EU-6	GENERAL MOTORS FINANCIAL		04/01/2024	JP MORGAN		2,998,650	3,000,000	0
378272-BN-7	GLENCORE FUNDING		08/15/2024	RBS SECURITIES		7,053,181	6,760,000	149,518
378272-BS-6	GLENCORE FUNDING		03/26/2024	SMBC Nikko		3,000,000	3,000,000	0
37959E-AA-0	GLOBE LIFE INC		09/09/2024	JP MORGAN		5,175,000	6,000,000	8,958
37959E-AA-0	GLOBE LIFE INC		07/16/2024	RILA		5,602,029	6,750,000	42,731
38012Q-AD-0	GMALT 2024-3 A3		09/24/2024	WELLS FARGO		2,197,740	2,198,000	0
38141G-B6-0	GOLDMAN SACHS GROUP		10/16/2024	GOLDMAN SACHS		8,033,000	8,033,000	0
38141G-B7-8	GOLDMAN SACHS GROUP		11/05/2024	WELLS FARGO		486,620	500,000	906
38141G-B8-6	GOLDMAN SACHS GROUP		11/12/2024	GOLDMAN SACHS		2,802,000	2,802,000	0
381758-AH-0	GOLUB CAPITAL PARTNERS		01/25/2024	WELLS FARGO		4,000,000	4,000,000	0
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP		4,748,666	5,048,415	17,354
389375-AM-8	GRAY TELEVISION INC		05/23/2024	TRUIST		1,835,000	1,835,000	0
404121-AK-1	HCA		08/07/2024	JP MORGAN		807,819	809,000	0
40440V-AA-3	HPS CORPORATE LENDING		01/23/2024	JP MORGAN		3,462,900	3,500,000	0
40472Q-AB-3	HINTT 2024-A B		04/15/2024	Various		2,847,643	2,860,700	681
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA		762,672	762,853	0
41242*-CM-2	NATL BASKETBALL ASSOCIATION		01/17/2024	US BANCORP		4,000,000	4,000,000	0
41756N-AA-7	HSLT HSLT		11/22/2024	PERFORM TRUST		13,775,738	13,775,738	0
42824C-BT-5	HEWLETT PACKARD		09/12/2024	CITICORP		11,987,280	12,000,000	0
42824C-BU-2	HEWLETT PACKARD		09/30/2024	Various		20,190,991	20,227,000	6,736
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA		4,072,358	4,073,464	0
43813Y-AC-6	HAROT 2024-3 A3		08/09/2024	JP MORGAN		2,799,560	2,800,000	0
44148J-AH-2	HWIRE 2024-1A A2		05/22/2024	RILA		18,500,000	18,500,000	33,312
444859-CA-8	HUMANA		03/11/2024	GOLDMAN SACHS		1,243,254	1,244,000	0
444859-CB-6	HUMANA		03/11/2024	WELLS FARGO		886,548	887,000	0
446150-BE-3	HUNTINGTON BANCSHARES		11/12/2024	GOLDMAN SACHS		5,500,000	5,500,000	0
446413-AZ-9	HUNTINGTON INGALLS		04/12/2024	CITICORP		2,598,630	3,000,000	10,215
446413-BA-3	HUNTINGTON INGALLS		11/13/2024	JP MORGAN		864,879	865,000	0
44965L-AL-8	ILPT ILPT		12/17/2024	DEUTSCHE BANK		5,654,531	6,000,000	12,166
451102-CC-9	ICAHN ENTERPRISES		06/14/2024	BANK OF AMERICA		1,054,688	1,250,000	20,408
458140-CH-1	INTEL		08/21/2024	JP MORGAN		489,985	500,000	938
46266T-AF-5	IQVIA		08/13/2024	WELLS FARGO		16,798,400	16,000,000	36,111
46647P-EC-6	JPMORGAN CHASE		01/16/2024	JP MORGAN		1,832,000	1,832,000	0
46647P-EE-2	JPMORGAN CHASE		04/15/2024	JP MORGAN		15,000,000	15,000,000	0
46647P-EP-7	JPMORGAN CHASE		10/15/2024	JP MORGAN		2,000,000	2,000,000	0
46647P-EQ-5	JPMORGAN CHASE		10/15/2024	JP MORGAN		19,000,000	19,000,000	0
46647P-ES-1	JPMORGAN CHASE XVII		11/21/2024	JP MORGAN		3,690,000	3,690,000	0
46657X-AC-0	JW 2024-MRCO B		06/11/2024	WELLS FARGO		9,975,000	10,000,000	0
46657X-AE-6	JW 2024-MRCO C		06/11/2024	WELLS FARGO		9,975,000	10,000,000	0
481218-AS-0	JRD HOLDINGS		10/09/2024	WELLS FARGO		26,000,000	26,000,000	0
501044-DW-8	KROGER		08/20/2024	CITICORP		995,880	1,000,000	0
501044-DX-6	KROGER		08/20/2024	CITICORP		1,493,325	1,500,000	0
50246*-AG-4	LVNV FUNDING LLC		06/04/2024	DIRECT		7,500,000	7,500,000	0
50249A-AM-5	LYB INT FINANCE		02/26/2024	CITICORP		1,488,510	1,500,000	0
50540R-BA-9	LAB CORP		09/18/2024	CITADEL SECURITIES		4,962,550	5,000,000	0
517834-AF-4	LAS VEGAS SANDS		08/22/2024	DEUTSCHE BANK		3,746,560	4,000,000	6,500
52109X-AA-6	LBA 2024-7IND A		09/20/2024	JP MORGAN		13,266,750	13,300,000	0
52109X-AG-3	LBA 2024-7IND B		09/20/2024	JP MORGAN		7,980,000	8,000,000	0
52885A-AA-6	LEX 2024-BBG A		09/17/2024	DEUTSCHE BANK		6,799,998	6,800,000	27,617
53229K-AA-7	LIGHTNING POWER LLC		08/07/2024	JP MORGAN		712,000	712,000	0
532457-CS-5	ELI LILLY		08/12/2024	CITICORP		938,379	943,000	0
53767#-AC-2	LITTELFUSE		07/23/2024	SEAPORT GROUP		9,571,600	10,000,000	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Capitalization		4,115	4,115	0

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55375K-AS-5	MSSG 2017-237P A		11/19/2024	Various		2,509,813	2,725,000	4,886
55617L-AR-3	MACYS RETAIL HLDGS LLC		08/06/2024	JP MORGAN		474,570	500,000	12,080
575634-AU-4	MASS ELECTRIC CO		09/11/2024	JP MORGAN		2,549,670	3,000,000	15,561
588056-BC-4	MERCER INTL		10/23/2024	UBS WARBURG		973,643	941,000	9,760
59170J-AG-3	MNET 2024-1A A2		03/06/2024	GOLDMAN SACHS		999,855	1,000,000	0
61747Y-FL-4	MORGAN STANLEY		01/16/2024	MORGAN STANLEY		639,000	639,000	0
61747Y-FP-5	MORGAN STANLEY		04/17/2024	MORGAN STANLEY		20,000,000	20,000,000	0
61747Y-FQ-3	MORGAN STANLEY		04/17/2024	MORGAN STANLEY		2,630,000	2,630,000	0
61747Y-FU-4	MORGAN STANLEY		10/16/2024	MORGAN STANLEY		1,463,000	1,463,000	0
61747Y-FV-2	MORGAN STANLEY		11/18/2024	MORGAN STANLEY		2,717,000	2,717,000	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI		3,132,594	3,212,905	0
62829D-2E-9	MUTUAL OF OMAHA		10/08/2024	CITICORP		13,882,889	13,889,000	0
62956H-AC-0	NYC 2024-3ELV B		07/25/2024	GOLDMAN SACHS		2,992,499	3,000,000	0
62956H-AE-6	NYC 2024-3ELV C		07/25/2024	GOLDMAN SACHS		18,952,492	19,000,000	0
62979*-AA-5	NSA OP		11/19/2024	STONE CASTLE		3,663,530	3,940,000	40,945
62979*-AT-4	NSA OP		08/23/2024	WELLS FARGO		8,000,000	8,000,000	0
62979*-AU-1	NSA OP		08/23/2024	WELLS FARGO		5,000,000	5,000,000	0
651639-AP-1	NEWMONT MINING		10/25/2024	Various		1,430,580	1,500,000	7,448
65163L-AR-0	NEWCREST FINANCE		03/04/2024	BMO CAPITAL MARKETS		1,967,762	1,974,000	0
65960N-AA-8	NORTH HAVEN PRIVATE		10/24/2024	Various		4,199,355	4,250,000	2,875
67021H-AA-4	NRTH 2024-PARK A		10/10/2024	Various		7,306,420	7,307,000	27,543
674599-DJ-1	OCCIDENTAL PETROLEUM		09/12/2024	BARCLAYS CAPITAL		2,108,776	2,000,000	59,588
674599-ED-3	OCCIDENTAL PETROLEUM		01/01/2024	RILA		10,123,440	10,000,000	165,625
674599-EM-3	OCCIDENTAL PETROLEUM		07/25/2024	CITADEL SECURITIES		1,489,590	1,500,000	0
682680-BQ-5	ONEOK		02/27/2024	Tax Free Exchange		4,872,027	5,000,000	72,000
682680-BV-4	ONEOK		02/27/2024	Tax Free Exchange		3,609,481	4,000,000	75,533
682680-BX-0	ONEOK		02/27/2024	Tax Free Exchange		1,468,902	1,879,000	35,936
682680-CG-6	ONEOK		09/10/2024	JP MORGAN		1,495,470	1,500,000	0
682691-AH-3	ONEMAIN FINANCE CORP		10/31/2024	BNP PARIBAS		1,632,000	1,632,000	0
68389X-CV-5	ORACLE		09/25/2024	Various		3,482,885	3,500,000	0
69120V-AZ-4	OWL ROCK CORE INCOME COR		05/22/2024	Tax Free Exchange		1,481,507	1,500,000	30,756
693475-CA-1	PNC FINANCIAL		10/16/2024	CITICORP		20,000,000	20,000,000	0
694308-HW-0	PACIFIC GAS & ELECTRIC		08/20/2024	Various		10,967,085	11,500,000	84,333
694308-KG-1	PACIFIC GAS & ELECTRIC		09/05/2024	MORGAN STANLEY		3,151,410	3,000,000	39,825
694308-KT-3	PACIFIC GAS & ELECTRIC		09/03/2024	BARCLAYS CAPITAL		448,831	451,000	0
70806G-AA-1	PNTPK 2024-8A A1		01/24/2024	GREENSLEDGE		2,000,000	2,000,000	0
709599-BV-5	PENSKE TRUCK LEASING		01/01/2024	RILA		3,075,200	3,082,000	88,111
709599-BZ-6	PENSKE TRUCK LEASING		03/25/2024	BANK OF AMERICA		2,999,370	3,000,000	0
71424V-AB-6	PERMIAN RESOURC OPTG LLC		07/29/2024	JP MORGAN		953,000	953,000	0
718172-DP-1	PHILIP MORRIS INTERNATIONAL		10/30/2024	WELLS FARGO		2,727,758	2,770,000	0
744448-DA-6	PUBLIC SERVICE COLORADO		04/01/2024	JP MORGAN		1,496,205	1,500,000	0
74456Q-CR-5	PUBLIC SERVICE		02/28/2024	MITSUBISHI		1,093,400	1,100,000	0
744573-AY-2	PUBLIC SERVICE		03/25/2024	BARCLAYS CAPITAL		4,992,750	5,000,000	0
74834L-BF-6	QUEST DIAGNOSTICS		08/15/2024	WELLS FARGO		2,344,512	2,347,000	0
74970W-AA-8	ROCK 2024-CNTR A		10/17/2024	BANK OF AMERICA		6,875,000	6,875,000	29,842
74970W-AC-4	ROCK 2024-CNTR B		10/17/2024	BANK OF AMERICA		3,000,000	3,000,000	14,332
74970W-AE-0	ROCK 2024-CNTR C		10/17/2024	BANK OF AMERICA		3,000,000	3,000,000	15,639
756109-BL-7	REALTY INCOME		09/10/2024	FIFTH THIRD		5,262,120	6,000,000	40,850
76120H-AA-5	RESORTS WORLD/RWLV CAP		08/06/2024	JP MORGAN		455,000	500,000	7,130
76134K-AH-7	VDCR 2024-1A A2		09/10/2024	GUGGENHEIM		25,000,000	25,000,000	0
76711*-AC-4	RIO GRANDE LNG LLC		02/07/2024	DIRECT		9,960,000	10,000,000	0
78397X-AB-0	SFAST 2024-2A A2		05/14/2024	DEUTSCHE BANK		956,672	956,696	0
78435V-AC-6	SFAST 2024-1A A3		01/09/2024	BANK OF AMERICA		1,678,892	1,679,000	0
78457J-AN-2	SMRT 2022-MINI E 15 J		10/21/2024	ATHENE ANNUITY & LIFE		5,740,908	6,000,000	7,504
79588T-AF-7	SAMMONS FINANCIAL GROUP		03/25/2024	WELLS FARGO		2,494,475	2,500,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
816851-BU-2	SEMPRA ENERGY		11/18/2024	JP MORGAN		2,373,000	2,373,000	0
824348-BT-2	SHERWIN-WILLIAMS		08/07/2024	WELLS FARGO		1,994,120	2,000,000	0
82650D-AC-6	SRFC 2024-2A C		07/16/2024	DEUTSCHE BANK		10,761,018	10,761,834	0
829932-AA-0	SIXTH STREET LENDING		06/10/2024	BANK OF AMERICA		3,467,320	3,500,000	8,667
832248-AZ-1	SMITHFIELD FOODS		08/14/2024	Various		5,485,601	5,597,000	9,133
832248-BB-3	SMITHFIELD FOODS		09/11/2024	JP MORGAN		10,073,800	10,000,000	232,556
835495-AQ-5	SONOCO PRODUCTS		09/17/2024	JP MORGAN		411,703	412,000	0
835495-AR-3	SONOCO PRODUCTS		09/17/2024	JP MORGAN		411,757	412,000	0
842400-JA-2	SOUTHERN CALIFORNIA EDISON		01/08/2024	MITSUBISHI		1,699,660	1,700,000	0
85253#-AM-3	STAG INDUSTRIAL INC		02/28/2024	RILA		15,000,000	15,000,000	7,563
865592-AA-7	SUMMT SUMMT		12/12/2024	BARCLAYS CAPITAL		1,887,188	2,200,000	2,045
866677-AH-0	SUN COMMUNITIES OPER LP		09/05/2024	Various		3,758,280	4,000,000	65,800
866677-AK-3	SUN COMMUNITIES OPER LP		01/04/2024	RILA		4,994,552	5,000,000	103,889
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko		14,319,857	14,636,050	0
86745C-AA-0	SNVA 2024-A A		02/16/2024	RILA		5,825,669	5,985,346	9,693
872652-AA-0	TPG OPERATING GROUP II LP		02/29/2024	BANK OF AMERICA		1,998,060	2,000,000	0
872660-AA-3	TPIC 2024-1A A		11/19/2024	BARCLAYS CAPITAL		49,000,000	49,000,000	0
88033G-DU-1	TENET HEALTHCARE		06/25/2024	Tax Free Exchange		1,273,083	1,250,000	9,375
882508-CJ-1	TEXAS INSTRUMENTS		02/05/2024	CITICORP		396,800	400,000	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO		12,626,021	12,627,198	0
893647-BU-0	TRANSDIGM		02/12/2024	GOLDMAN SACHS		1,000,000	1,000,000	0
893647-BV-8	TRANSDIGM		02/12/2024	GOLDMAN SACHS		1,000,000	1,000,000	0
89788M-AS-1	TRUIST FINANCIAL CORP		11/07/2024	CITICORP		511,415	500,000	8,249
903522-AA-8	UWM HOLDINGS LLC		12/05/2024	JP MORGAN		980,000	980,000	0
91324P-FH-0	UNITEDHEALTH GROUP		08/05/2024	WELLS FARGO		1,019,990	1,000,000	1,513
913903-BB-5	UNIVERSAL HEALTH SVCS		10/03/2024	BARCLAYS CAPITAL		14,883,900	15,000,000	15,417
91863*-AA-3	VPC SYNTHESIS CLASS A-1		11/25/2024	DIRECT		854,027	854,027	0
92254A-AA-5	VEGAS 2024-TI A		10/31/2024	JP MORGAN		12,199,991	12,200,000	33,662
92564R-AD-7	VICI PROPERTIES		04/15/2024	WELLS FARGO		14,103,450	15,000,000	96,875
92564R-AE-5	VICI PROPERTIES		04/18/2024	RILA		20,111,107	22,268,000	270,463
92564R-AJ-4	VICI PROPERTIES		08/06/2024	GOLDMAN SACHS		12,119,520	12,000,000	11,500
92564R-AL-9	VICI PROPERTIES		10/01/2024	Various		9,596,250	10,000,000	50,052
929160-BD-0	VULCAN MATERIALS		11/18/2024	TRUIST		559,858	563,000	0
92943A-AA-2	WSTN 2023-MAUI A		10/31/2024	MORGAN STANLEY		13,287,383	13,000,000	34,763
92943A-AC-8	WSTN 2023-MAUI B		04/12/2024	BANK OF AMERICA		3,075,188	3,080,000	9,321
92993*-AA-4	WEC ENERGY GROUP		10/31/2024	KEYBANC CAPITAL		10,000,000	10,000,000	0
93333B-A*-9	WALTON BUILDER		09/12/2024	MESIROW FINANCIAL		7,685,231	7,685,231	0
94108F-AC-4	WAT 2021-A C		12/30/2024	KEYBANC CAPITAL		12,699,946	12,699,946	0
94946D-AB-7	WLKRG 2019-AA B		10/22/2024	ATHENE ANNUITY & LIFE		132,844	133,748	487
95000U-3L-5	WELLS FARGO		04/15/2024	WELLS FARGO		20,000,000	20,000,000	0
95001M-AG-5	WFCM 2017-C38 AS		10/03/2024	BANK OF AMERICA		11,262,188	11,720,000	3,579
969457-CN-8	WILLIAMS COMPANIES		08/08/2024	BANK OF AMERICA		1,496,760	1,500,000	0
98979Q-AA-1	ZIPLY 2024-1A A2		03/20/2024	GOLDMAN SACHS		2,999,164	3,000,000	0
BBE0RE-E8-8	IMP 2024-1 A2		11/21/2024	TRUIST		47,908,032	48,000,000	0
BBE0RM-QC-8	METTLER-TOLEDO		12/10/2024	BANC OF AMERICA		10,527,000	10,527,000	0
G2530#-AA-2	CORE SENIOR LENDING		10/09/2024	DIRECT		2,723,687	2,723,687	0
G2530#-AB-0	CORE SENIOR LENDING		10/09/2024	DIRECT		1,361,843	1,361,843	0
G2964#-AA-7	AP GRANGE HOLDINGS LLC		06/05/2024	APOLLO		20,000,000	20,000,000	0
01626P-AP-1	ALIMENTATION COUCHE-TARD		10/03/2024	Various		1,669,182	2,100,000	25,764
06368L-5Q-5	BANK OF MONTREAL		07/09/2024	ATHENE ANNUITY & LIFE		1,000,000	1,000,000	0
097751-CB-5	BOMBARDIER		03/25/2024	GOLDMAN SACHS		551,375	550,000	0
19046F-AX-0	COASTAL GASLINK PIPELINE LP		06/04/2024	ROYAL BANK OF CANADA		21,915,407	21,915,407	0
63307A-3B-9	NATIONAL BANK OF CANADA		10/03/2024	ROYAL BANK OF CANADA		7,484,700	7,500,000	0
68245X-AT-6	1011778 BC UNLIMITED LIABILITY		09/03/2024	MORGAN STANLEY		2,500,000	2,500,000	0
683720-AC-0	OPEN TEXT HOLDINGS	A	08/06/2024	JP MORGAN		442,500	500,000	3,781

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
780082-AT-0	ROYAL BANK OF CANADA		10/17/2024	RBS SECURITIES		1,000,000	1,000,000	0
78016H-ZZ-6	ROYAL BANK OF CANADA		07/15/2024	RBS SECURITIES		1,500,000	1,500,000	0
78017F-ZT-3	ROYAL BANK OF CANADA		10/08/2024	RBS SECURITIES		4,000,000	4,000,000	0
00112A-AA-0	ABPCI 2024-17A A1	C	05/02/2024	GREENSLEDGE		3,000,000	3,000,000	0
00140H-AB-9	AIMCO 2024-19A B	C	09/26/2024	BANK OF AMERICA		10,000,000	10,000,000	0
00774M-BL-8	AERCAP IRELAND CAPITAL	C	09/03/2024	RBS SECURITIES		9,941,400	10,000,000	0
00929J-AA-4	AIRCASTLE / IRELAND DAC	C	07/15/2024	JP MORGAN		1,992,800	2,000,000	0
034863-AX-8	ANGLO AMERICAN CAPITAL	C	09/11/2024	Various		5,334,877	6,000,000	875
034863-BA-7	ANGLO AMERICAN CAPITAL	C	10/03/2024	Various		6,236,040	7,000,000	7,826
03718N-AC-0	ANTOFAGASTA PLC	C	04/29/2024	CITICORP		346,955	349,000	0
05401A-AS-0	AVOLON HOLDINGS FND	C	09/05/2024	GOLDMAN SACHS		9,416,340	9,000,000	194,438
05401A-AW-1	AVOLON HOLDINGS FND	C	12/03/2024	JP MORGAN		11,399,644	11,446,000	0
055262-C8-6	BASF	C	01/01/2024	JP MORGAN		5,000,000	5,000,000	0
05581K-AH-4	BNP PARIBAS SA	C	01/02/2024	BNP PARIBAS		1,500,000	1,500,000	0
05593P-AA-4	BG BETA I LTD	D	06/26/2024	BANC OF AMERICA		24,875,000	24,875,000	0
056920-AA-9	BCC 2024-1A A1	C	01/25/2024	MIZUHO SECURITIES		2,000,000	2,000,000	0
05766B-AW-8	BOBA 2020-1A BRR	C	10/24/2024	MORGAN STANLEY		13,000,000	13,000,000	0
05876C-BA-0	BALLY 2022-20A A2R2	C	09/17/2024	JP MORGAN		20,000,000	20,000,000	0
05964H-BG-9	BANCO SANTANDER SA	C	07/08/2024	SANTANDER		2,000,000	2,000,000	0
06738E-CT-0	BARCLAYS	C	09/03/2024	BARCLAYS CAPITAL		4,768,000	4,768,000	0
06738E-CU-7	BARCLAYS	C	09/03/2024	BARCLAYS CAPITAL		2,000,000	2,000,000	0
07134F-AA-8	BATLN 2024-25A A	C	01/31/2024	RBS SECURITIES		2,000,000	2,000,000	0
09659W-2P-8	BNP PARIBAS	C	09/05/2024	BNP PARIBAS		4,416,300	5,000,000	54,629
12572G-AN-7	CIFC 2022-5A A1R	C	01/19/2024	MORGAN STANLEY		5,000,000	5,000,000	0
12572G-AQ-0	CIFC 2022-5A BR	C	01/19/2024	MORGAN STANLEY		5,500,000	5,500,000	0
12572G-AS-6	CIFC 2022-5A CR	C	01/19/2024	MORGAN STANLEY		2,000,000	2,000,000	0
143658-BQ-4	CARNIVAL	C	02/06/2024	WELLS FARGO		1,080,660	1,162,000	904
15675B-AB-3	CERB 2024-2A B	C	04/12/2024	GREENSLEDGE		1,500,000	1,500,000	0
15675B-AC-1	CERB 2024-2A C	C	04/12/2024	GREENSLEDGE		1,500,000	1,500,000	0
15675L-AC-9	CERB CERB	C	11/05/2024	BANK OF AMERICA		12,000,010	12,000,000	0
15675L-AE-5	CERB CERB	C	11/05/2024	BANK OF AMERICA		17,000,000	17,000,000	0
171929-AE-2	CHMML 2024-3A C	C	10/02/2024	BANK OF AMERICA		8,000,000	8,000,000	0
20752T-AB-0	CONNECT FINCO SARL	C	09/18/2024	Various		1,732,000	1,732,000	0
225313-AQ-8	CREDIT AGRICOLE SA	C	01/03/2024	Credit Agricol		1,750,000	1,750,000	0
22535W-AK-3	CREDIT AGRICOLE	C	01/03/2024	Credit Agricol		3,000,000	3,000,000	0
225401-AT-5	CREDIT SUISSE	C	04/17/2024	CITICORP		13,814,800	15,000,000	41,688
23636A-BJ-9	DANSKE BANK	C	09/25/2024	BANK OF AMERICA		10,000,000	10,000,000	0
251526-CX-5	DEUTSCHE BANK NY	C	09/04/2024	DEUTSCHE BANK		14,000,000	14,000,000	0
29001V-AY-5	ELMW6 2020-3A CRR	C	06/17/2024	CIBC WORLD MARKETS		6,750,000	6,750,000	0
29246A-AQ-3	EMPWR 2022-1A BR	C	10/04/2024	GOLDMAN SACHS		3,000,000	3,000,000	0
29246A-AU-4	EMPWR 2022-1A CR	C	10/04/2024	GOLDMAN SACHS		5,000,000	5,000,000	0
30251G-BC-0	FMG RESOURCES	C	08/06/2024	JP MORGAN		451,250	500,000	7,656
314890-AD-6	FERGUSON FINANCE	C	10/02/2024	BANK OF AMERICA		3,780,685	3,844,000	80,539
33835A-BE-8	MORGN MORGN	C	11/05/2024	WELLS FARGO		13,000,000	13,000,000	0
33938X-AF-2	FLEX LTD	C	09/10/2024	MORGAN STANLEY		6,080,220	6,000,000	17,500
36170J-AE-6	GGAM FINANCE LTD	C	09/12/2024	CITICORP		904,000	904,000	0
381941-AA-1	GCBSL 2024-72A A1	C	02/21/2024	JP MORGAN		1,000,000	1,000,000	0
44963B-AF-5	IHO VERWALTUNGS GMBH	C	10/03/2024	CITICORP		2,095,000	2,095,000	0
45115A-AB-0	ICON INVESTMENTS SIX DAC	C	09/18/2024	Various		8,417,799	8,000,000	170,271
45662N-A#-0	CYPRESS SEMI	C	04/22/2024	Various		34,729,520	37,000,000	132,703
45824T-BC-8	INTELSAT JACKSON HOLDINGS	C	11/18/2024	Various		926,422	1,000,000	11,556
46590X-AM-8	JBS USA	C	09/11/2024	BARCLAYS CAPITAL		2,759,640	3,000,000	31,563
46590X-AP-1	JBS USA	C	04/02/2024	DEUTSCHE BANK		2,824,850	3,500,000	40,542
46590X-AU-0	JBS USA	C	06/10/2024	ATHENE ANNUITY & LIFE		3,450,016	4,000,000	58,403
46603P-AL-2	MCA	C	10/25/2024	NATIXIS		5,000,000	5,000,000	0
46603P-AQ-1	MCA	C	10/25/2024	NATIXIS		3,750,000	3,750,000	0
46604K-AC-2	IVYH 2024-22A B	C	02/07/2024	SG AMERICAS		1,000,000	1,000,000	0
46653K-AA-6	JAB HOLDINGS	C	11/26/2024	Various		4,715,618	5,669,000	7,497
46653K-AA-6	JAB HOLDINGS	C	06/06/2024	RILA		3,113,713	3,823,000	1,869
47214B-AD-0	JBS USA/FOOD/FINANCE	C	03/12/2024	JP MORGAN		422,336	400,000	14,097
481939-AT-3	KKR	C	10/08/2024	DEUTSCHE BANK		2,000,000	2,000,000	0
481939-AV-8	KKR	C	10/08/2024	DEUTSCHE BANK		13,700,000	13,700,000	0
48241F-AD-6	KBC GROUP NV	C	10/07/2024	BANK OF AMERICA		17,590,000	17,590,000	0
48252M-AA-3	KKR GROUP	C	04/25/2024	AMHERST SECURITIES		664,090	1,000,000	6,222

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48256V-AC-5	KKR GROUP KKR	C	11/22/2024	BANK OF AMERICA		10,000,000	10,000,000	0
53944Y-BA-0	LLOYDS BANKING GROUP	C	05/29/2024	LLOYDS SECURITIES		987,000	987,000	0
53944Y-BA-0	LLOYDS BANKING GROUP	C	05/29/2024	RILA		22,380,000	22,380,000	625,954
55609N-AC-2	MACQUARIE AIRFINANCE HLD	C	10/03/2024	CITICORP		5,222,600	5,000,000	7,111
55609N-AE-8	MACQUARIE AIRFINANCE HLD	C	09/11/2024	Various		10,004,640	10,000,000	0
56582F-AA-2	MRNON 2024-1A A	C	07/03/2024	NATIXIS		10,000,000	10,000,000	0
566007-AC-4	MARB BONDCO PLC	C	09/26/2024	Various		229,851	266,000	1,433
59081#-AB-0	MESSER INDUSTRIES USA INC	C	09/13/2024	Various		12,064,220	12,000,000	54,900
64135B-AN-9	NEUB	C	07/25/2024	MORGAN STANLEY		3,000,000	3,000,000	4,015
67591J-AU-6	OCTAGON INVESTMENT	C	06/14/2024	BARCLAYS CAPITAL		12,500,000	12,500,000	0
67707E-BQ-6	OAKC OAKC	C	12/18/2024	BNP PARIBAS		8,400,000	8,400,000	0
693978-AC-2	PPMC 2024-7A F	C	05/28/2024	JP MORGAN		1,000,000	1,000,000	0
70016W-AW-4	PKBLU 2022-1A BR	C	10/03/2024	CITICORP		8,000,000	8,000,000	0
716973-AF-9	PFIZER INVESTMENT	C	09/04/2024	US BANCORP		1,506,075	1,500,000	22,569
780153-BV-3	ROYAL CARIBBEAN	C	07/29/2024	CITICORP		1,094,000	1,094,000	0
827304-AA-4	Project Silver 2019-1 A	D	10/21/2024	ATHENE ANNUITY & LIFE		3,051,507	3,279,445	2,168
82809D-AA-0	SPCSL 2024-1A-A	C	05/15/2024	BANK OF AMERICA		4,250,000	4,250,000	0
830505-BB-8	SKANDINAVISKA ENSKILDA	C	02/27/2024	JP MORGAN		1,465,237	1,473,000	0
83272G-AA-9	SMURFIT KAPPA TREASURY	C	03/26/2024	CITICORP		2,996,400	3,000,000	0
83272G-AC-5	SMURFIT KAPPA TREASURY	C	04/19/2024	CITADEL SECURITIES		966,670	1,000,000	3,021
83272Y-AA-0	SMURFIT WESTROCK FIN	C	11/20/2024	CITICORP		282,966	283,000	0
83368R-BX-9	SOCIETE GENERALE	C	01/11/2024	Various		1,000,371	1,000,000	0
83368R-BY-7	SOCIETE GENERALE	C	01/11/2024	Various		1,503,226	1,500,000	0
87252V-AG-8	TCW 2024-3A B	C	10/29/2024	JEFFERIES & COMPANY		5,750,000	5,750,000	0
87252V-AJ-2	TCW 2024-3A C	C	10/29/2024	JEFFERIES & COMPANY		6,250,000	6,250,000	0
87656X-B@-9	TATE & LYLE INTERNATIONAL	D	08/14/2024	STONE CASTLE		6,383,930	7,000,000	63,718
88167A-AP-6	TEVA PHARMACEUTICAL	D	08/06/2024	JP MORGAN		484,585	500,000	5,806
89157X-AC-5	TOTALENERGIES CAPITAL SA	C	04/02/2024	BANK OF AMERICA		1,000,000	1,000,000	0
901395-AA-1	TWBRK 2024-2A A	C	09/09/2024	DEUTSCHE BANK		5,000,000	5,000,000	0
901395-AE-3	TWBRK 2024-2A B	C	09/09/2024	DEUTSCHE BANK		10,000,000	10,000,000	0
902613-BH-0	UBS GROUP	C	01/02/2024	UBS WARBURG		1,499,880	1,500,000	0
902613-BJ-6	UBS GROUP	C	01/02/2024	UBS WARBURG		499,965	500,000	0
902613-BL-1	UBS GROUP	C	05/28/2024	RILA		27,308,778	27,300,000	843,393
984851-AF-2	YARA INTERNATIONAL ASA	C	04/24/2024	JP MORGAN		1,039,705	1,087,000	20,796
984851-AG-0	YARA INTERNATIONAL ASA	C	10/04/2024	DEUTSCHE BANK		4,015,330	4,465,000	48,024
E1000#-AB-5	ACCIONA SA	D	04/26/2024	Credit Agricol		5,000,000	5,000,000	0
G1267*-AD-1	BIDCORP FOODSERVICE	B	01/01/2024	HSBC SECURITIES		11,664,400	11,664,400	0
G1746#-AE-6	CADENT FINANCE	C	01/01/2024	RILA		8,000,000	8,000,000	49,200
G2001#-AA-2	BRIDGEPOINT US	C	03/07/2024	MORGAN STANLEY		5,000,000	5,000,000	0
G2001#-AB-0	BRIDGEPOINT US	C	03/07/2024	RILA		6,000,000	6,000,000	122,613
G2956@-AZ-4	Associated British Ports	C	01/30/2024	MITSUBISHI		3,000,000	3,000,000	0
G7334@-BC-6	ROLLS-ROYCE	D	10/30/2024	NATWEST SECURITIES		10,000,000	10,000,000	0
G7334@-BD-4	ROLLS-ROYCE	D	10/30/2024	NATWEST SECURITIES		8,000,000	8,000,000	0
G7742#-AA-5	SCHWARZ GROUP	D	04/23/2024	BANK OF AMERICA		45,000,000	45,000,000	0
G8338#-AC-9	SPECTRIS PLC	D	10/16/2024	NATWEST SECURITIES		20,000,000	20,000,000	0
G8338#-AD-7	SPECTRIS PLC	D	10/16/2024	NATWEST SECURITIES		15,000,000	15,000,000	0
N3149*-AD-3	EVOS FINANCE BV	D	06/26/2024	NAB SECURITIES		55,000,000	55,000,000	0
N7002#-AB-0	PERFETTI VAN MELLE GROUP BV	D	09/13/2024	STONE CASTLE		2,130,340	2,000,000	49,501
Q0458*-AD-1	AQUASURE FINANCE	C	09/13/2024	STONE CASTLE		2,885,160	3,000,000	19,953
W3569*-AA-0	NORDIQUS HOLDING NEWCO AB	B	07/25/2024	SG AMERICAS		26,845,018	26,845,018	0
03764#-AB-2	APOLLO CORE		02/01/2024	APOLLO		383,393	383,393	0
81744F-GY-7	SEMT 2005-2 A1		01/01/2024	SEMT		2,561	2,561	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,456,079,551	2,494,876,691	9,024,085
25746U-DT-3	DOMINION ENERGY		05/06/2024	ATHENE ANNUITY & LIFE		1,500,000	1,500,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						1,500,000	1,500,000	0
2509999997. Total - Bonds - Part 3						2,666,226,743	2,712,080,852	10,278,639
2509999998. Total - Bonds - Part 5						730,589,742	747,049,168	3,103,665
2509999999. Total - Bonds						3,396,816,485	3,459,130,020	13,382,304
78500B-40-3	SVB FINANCIAL		11/08/2024	Tax Free Exchange	5,850,000.000	22,866	0.00	0
06738C-82-8	BARCLAYS BANK PERP	C	01/01/2024	DIRECT	3,683,000.000	3,754,378	0.00	642
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,777,244	XXX	642
4509999997. Total - Preferred Stocks - Part 3						3,777,244	XXX	642

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4509999998. Total - Preferred Stocks - Part 5						4,496,406	XXX	28,085
4509999999. Total - Preferred Stocks						8,273,650	XXX	28,727
75134P-30-3	RAMACO RESOURCES		12/10/2024	DIRECT	10,614.000	135,323		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						135,323	XXX	0
31339*-10-7	FHLBI CLASS B-1		07/01/2024	DIRECT	373,685.000	37,368,500		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						37,368,500	XXX	0
46644W-18-7	JACKSON NATL ASSET MANAGEMENT JNL MULTI-MGR EMERGING MKT EQU		12/03/2024	DIRECT	1.000	.8		0
46649B-19-6	JACKSON NATL ASSET MANAGEMENT JNL/PPM AMERICA IG CREDIT FUND		04/26/2024	DIRECT	100.000	1,000		0
46649B-22-0	JACKSON NATL ASSET MANAGEMENT JNL/MORNINGSTAR SMID MOAT FUND		04/26/2024	DIRECT	100.000	1,000		0
46649B-55-0	JACKSON NATL ASSET MANAGEMENT JNL/DFA INTL CORE EQUITY		12/03/2024	DIRECT	3.000	32		0
46649B-62-6	JACKSON NATL ASSET MANAGEMENT JNL/MORNINGSTAR WIDE MOAT INDX		12/03/2024	DIRECT	7.000	92		0
46649B-63-4	JACKSON NATL ASSET MANAGEMENT JNL/LOOMIS SAYLES GLOBAL GRWTH		12/03/2024	DIRECT	1.000	23		0
46649B-64-2	JACKSON NATL ASSET MANAGEMENT JNL/LOOMIS SAYLES GLOBAL GRWTH		12/03/2024	DIRECT	1.000	20		0
46649B-67-5	JACKSON NATL ASSET MANAGEMENT JNL/HEITMAN US FOCUSED RL EST		12/03/2024	DIRECT	4.000	37		0
46649B-68-3	JACKSON NATL ASSET MANAGEMENT JNL/HEITMAN US FOCUSED RL EST		12/03/2024	DIRECT	3.000	35		0
46649B-69-1	JACKSON NATL ASSET MANAGEMENT JNL MULTI-MANAGER INTL SM CAP		12/03/2024	DIRECT	3.000	30		0
46649B-71-7	JACKSON NATL ASSET MANAGEMENT JNL/MULT-MANAGR INTL SMALL CAP		12/03/2024	DIRECT	2.000	28		0
46649U-15-2	JACKSON NATL ASSET MANAGEMENT JNL MULTI-MGR US SEL EQUITY A		10/21/2024	DIRECT	109.000	1,708		0
46649U-60-8	JACKSON NATL ASSET MANAGEMENT JNL/JNL TACTICAL ETF MODERATE		12/03/2024	DIRECT	2.000	19		0
46649U-75-6	JACKSON NATL ASSET MANAGEMENT JNL/LORD ABBETT SHORT DUR INC		12/03/2024	DIRECT	17.000	170		0
46658B-10-3	JACKSON NATL ASSET MANAGEMENT JNL/AMERICAN FUNDS MOD CLASS A		10/18/2024	DIRECT	500.000	5,000		0
46658B-20-2	JACKSON NATL ASSET MANAGEMENT JNL/AMERICAN FUNDS MOD CLASS I		10/18/2024	DIRECT	100.000	1,000		0
46658B-30-1	JACKSON NATL ASSET MANAGEMENT JNL/JPMORGAN NASDAQ HEDGED		10/18/2024	DIRECT	100.000	1,000		0
46658B-50-9	JACKSON NATL ASSET MANAGEMENT JNL/T ROWE PRICE CAP APPR FUND		10/18/2024	DIRECT	100.000	1,000		0
46869J-20-0	JACKSON REAL ASSETS FUND CLASS I		03/14/2024	DIRECT	10,000.000	100,000		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						112,202	XXX	0
5989999997. Total - Common Stocks - Part 3						37,616,025	XXX	0
5989999998. Total - Common Stocks - Part 5						19,865,410	XXX	0
5989999999. Total - Common Stocks						57,481,435	XXX	0
5999999999. Total - Preferred and Common Stocks						65,755,085	XXX	28,727
6009999999 - Totals						3,462,571,570	XXX	13,411,031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179S-5L-7	G2 MA4451		01/01/2024	Paydown		7,194	7,194	7,720	7,720	0	(526)	0	(526)	0	7,194	0	0	0	21	05/20/2047
36179S-5L-7	G2 MA4451		02/01/2024	Paydown		6,267	6,267	6,725	6,725	0	(458)	0	(458)	0	6,267	0	0	0	37	05/20/2047
36179S-5L-7	G2 MA4451		03/01/2024	Paydown		7,156	7,156	7,679	7,679	0	(523)	0	(523)	0	7,156	0	0	0	63	05/20/2047
36179S-5L-7	G2 MA4451		04/01/2024	Paydown		9,209	9,209	9,882	9,882	0	(673)	0	(673)	0	9,209	0	0	0	107	05/20/2047
36179S-5L-7	G2 MA4451		05/01/2024	Paydown		7,040	7,040	7,555	7,555	0	(515)	0	(515)	0	7,040	0	0	0	103	05/20/2047
36179S-5L-7	G2 MA4451		06/01/2024	Paydown		9,117	9,117	9,783	9,783	0	(666)	0	(666)	0	9,117	0	0	0	160	05/20/2047
36179S-5L-7	G2 MA4451		07/01/2024	Paydown		7,586	7,586	8,140	8,140	0	(554)	0	(554)	0	7,586	0	0	0	155	05/20/2047
36179S-5L-7	G2 MA4451		08/01/2024	Paydown		8,633	8,633	9,263	9,263	0	(631)	0	(631)	0	8,633	0	0	0	201	05/20/2047
36179S-5L-7	G2 MA4451		09/01/2024	Paydown		7,912	7,912	8,490	8,490	0	(578)	0	(578)	0	7,912	0	0	0	208	05/20/2047
36179S-5L-7	G2 MA4451		10/01/2024	Paydown		8,661	8,661	9,294	9,294	0	(633)	0	(633)	0	8,661	0	0	0	253	05/20/2047
36179S-5L-7	G2 MA4451		11/01/2024	Paydown		7,623	7,623	8,180	8,180	0	(557)	0	(557)	0	7,623	0	0	0	245	05/20/2047
36179S-5L-7	G2 MA4451		12/01/2024	Paydown		7,039	7,039	7,554	7,554	0	(514)	0	(514)	0	7,039	0	0	0	246	05/20/2047
36179S-NU-7	G2 MA4003		01/01/2024	Paydown		1,097	1,097	1,159	1,159	0	(62)	0	(62)	0	1,097	0	0	0	3	10/20/2046
36179S-NU-7	G2 MA4003		02/01/2024	Paydown		1,040	1,040	1,099	1,099	0	(59)	0	(59)	0	1,040	0	0	0	5	10/20/2046
36179S-NU-7	G2 MA4003		03/01/2024	Paydown		1,166	1,166	1,232	1,232	0	(66)	0	(66)	0	1,166	0	0	0	9	10/20/2046
36179S-NU-7	G2 MA4003		04/01/2024	Paydown		1,153	1,153	1,218	1,218	0	(65)	0	(65)	0	1,153	0	0	0	12	10/20/2046
36179S-NU-7	G2 MA4003		05/01/2024	Paydown		1,338	1,338	1,414	1,414	0	(76)	0	(76)	0	1,338	0	0	0	17	10/20/2046
36179S-NU-7	G2 MA4003		06/01/2024	Paydown		1,348	1,348	1,424	1,424	0	(76)	0	(76)	0	1,348	0	0	0	20	10/20/2046
36179S-NU-7	G2 MA4003		07/01/2024	Paydown		1,358	1,358	1,434	1,434	0	(77)	0	(77)	0	1,358	0	0	0	24	10/20/2046
36179S-NU-7	G2 MA4003		08/01/2024	Paydown		1,463	1,463	1,546	1,546	0	(83)	0	(83)	0	1,463	0	0	0	29	10/20/2046
36179S-NU-7	G2 MA4003		09/01/2024	Paydown		1,442	1,442	1,523	1,523	0	(82)	0	(82)	0	1,442	0	0	0	32	10/20/2046
36179S-NU-7	G2 MA4003		10/01/2024	Paydown		1,198	1,198	1,265	1,265	0	(68)	0	(68)	0	1,198	0	0	0	30	10/20/2046
36179S-NU-7	G2 MA4003		11/01/2024	Paydown		1,336	1,336	1,412	1,412	0	(76)	0	(76)	0	1,336	0	0	0	37	10/20/2046
36179S-NU-7	G2 MA4003		12/01/2024	Paydown		1,155	1,155	1,220	1,220	0	(65)	0	(65)	0	1,155	0	0	0	35	10/20/2046
36179S-QW-0	G2 MA6410		01/01/2024	Paydown		335	335	361	361	0	(26)	0	(26)	0	335	0	0	0	1	11/20/2046
36179S-QW-0	G2 MA6410		02/01/2024	Paydown		380	380	410	410	0	(29)	0	(29)	0	380	0	0	0	2	11/20/2046
36179S-QW-0	G2 MA6410		03/01/2024	Paydown		286	286	308	308	0	(22)	0	(22)	0	286	0	0	0	2	11/20/2046
36179S-QW-0	G2 MA6410		04/01/2024	Paydown		283	283	305	305	0	(22)	0	(22)	0	283	0	0	0	3	11/20/2046
36179S-QW-0	G2 MA6410		05/01/2024	Paydown		382	382	412	412	0	(30)	0	(30)	0	382	0	0	0	6	11/20/2046
36179S-QW-0	G2 MA6410		06/01/2024	Paydown		357	357	384	384	0	(28)	0	(28)	0	357	0	0	0	6	11/20/2046
36179S-QW-0	G2 MA6410		07/01/2024	Paydown		380	380	409	409	0	(29)	0	(29)	0	380	0	0	0	8	11/20/2046
36179S-QW-0	G2 MA6410		08/01/2024	Paydown		406	406	438	438	0	(31)	0	(31)	0	406	0	0	0	9	11/20/2046
36179S-QW-0	G2 MA6410		09/01/2024	Paydown		380	380	409	409	0	(29)	0	(29)	0	380	0	0	0	10	11/20/2046
36179S-QW-0	G2 MA6410		10/01/2024	Paydown		330	330	355	355	0	(26)	0	(26)	0	330	0	0	0	10	11/20/2046
36179S-QW-0	G2 MA6410		11/01/2024	Paydown		418	418	450	450	0	(32)	0	(32)	0	418	0	0	0	13	11/20/2046
36179S-QW-0	G2 MA6410		12/01/2024	Paydown		375	375	404	404	0	(29)	0	(29)	0	375	0	0	0	13	11/20/2046
36179S-YS-0	G2 MA4321		01/01/2024	Paydown		2,797	2,797	3,012	3,012	0	(214)	0	(214)	0	2,797	0	0	0	8	03/20/2047
36179S-YS-0	G2 MA4321		02/01/2024	Paydown		2,873	2,873	3,093	3,093	0	(220)	0	(220)	0	2,873	0	0	0	17	03/20/2047
36179S-YS-0	G2 MA4321		03/01/2024	Paydown		2,687	2,687	2,893	2,893	0	(206)	0	(206)	0	2,687	0	0	0	24	03/20/2047
36179S-YS-0	G2 MA4321		04/01/2024	Paydown		2,410	2,410	2,594	2,594	0	(185)	0	(185)	0	2,410	0	0	0	28	03/20/2047
36179S-YS-0	G2 MA4321		05/01/2024	Paydown		2,874	2,874	3,094	3,094	0	(220)	0	(220)	0	2,874	0	0	0	42	03/20/2047
36179S-YS-0	G2 MA4321		06/01/2024	Paydown		3,220	3,220	3,467	3,467	0	(247)	0	(247)	0	3,220	0	0	0	56	03/20/2047
36179S-YS-0	G2 MA4321		07/01/2024	Paydown		3,032	3,032	3,264	3,264	0	(232)	0	(232)	0	3,032	0	0	0	62	03/20/2047
36179S-YS-0	G2 MA4321		08/01/2024	Paydown		3,152	3,152	3,393	3,393	0	(241)	0	(241)	0	3,152	0	0	0	74	03/20/2047
36179S-YS-0	G2 MA4321		09/01/2024	Paydown		2,729	2,729	2,937	2,937	0	(209)	0	(209)	0	2,729	0	0	0	72	03/20/2047
36179S-YS-0	G2 MA4321		10/01/2024	Paydown		2,876	2,876	3,096	3,096	0	(220)	0	(220)	0	2,876	0	0	0	84	03/20/2047
36179S-YS-0	G2 MA4321		11/01/2024	Paydown		3,105	3,105	3,342	3,342	0	(238)	0	(238)	0	3,105	0	0	0	100	03/20/2047
36179S-YS-0	G2 MA4321		12/01/2024	Paydown		2,350	2,350	2,530	2,530	0	(180)	0	(180)	0	2,350	0	0	0	82	03/20/2047
36179T-4P-7	GINNIE MAE MA5330		01/01/2024	Paydown		1,235	1,235	1,331	1,331	0	(96)	0	(96)	0	1,235	0	0	0	4	07/20/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	GINNIE MAE MA5330		02/01/2024	Paydown		1,040	1,040	1,120	1,120	0	(80)	0	(80)	0	1,040	0	0	0	7	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		03/01/2024	Paydown		949	949	1,022	1,022	0	(73)	0	(73)	0	949	0	0	0	9	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		04/01/2024	Paydown		1,167	1,167	1,257	1,257	0	(90)	0	(90)	0	1,167	0	0	0	16	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		05/01/2024	Paydown		1,431	1,431	1,542	1,542	0	(111)	0	(111)	0	1,431	0	0	0	24	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		06/01/2024	Paydown		1,319	1,319	1,422	1,422	0	(102)	0	(102)	0	1,319	0	0	0	26	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		07/01/2024	Paydown		1,283	1,283	1,382	1,382	0	(99)	0	(99)	0	1,283	0	0	0	30	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		08/01/2024	Paydown		1,290	1,290	1,390	1,390	0	(100)	0	(100)	0	1,290	0	0	0	34	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		09/01/2024	Paydown		1,241	1,241	1,337	1,337	0	(96)	0	(96)	0	1,241	0	0	0	37	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		10/01/2024	Paydown		1,170	1,170	1,261	1,261	0	(91)	0	(91)	0	1,170	0	0	0	39	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		11/01/2024	Paydown		1,151	1,151	1,240	1,240	0	(89)	0	(89)	0	1,151	0	0	0	42	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		12/01/2024	Paydown		1,038	1,038	1,118	1,118	0	(80)	0	(80)	0	1,038	0	0	0	42	07/20/2048
36179T-QN-8	GINNIE MAE MA4961		01/01/2024	Paydown		3,318	3,318	3,499	3,499	0	(180)	0	(180)	0	3,318	0	0	0	8	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		02/01/2024	Paydown		2,436	2,436	2,568	2,568	0	(132)	0	(132)	0	2,436	0	0	0	12	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		03/01/2024	Paydown		2,758	2,758	2,908	2,908	0	(150)	0	(150)	0	2,758	0	0	0	21	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		04/01/2024	Paydown		2,992	2,992	3,154	3,154	0	(163)	0	(163)	0	2,992	0	0	0	30	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		05/01/2024	Paydown		2,891	2,891	3,048	3,048	0	(157)	0	(157)	0	2,891	0	0	0	36	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		06/01/2024	Paydown		3,647	3,647	3,846	3,846	0	(198)	0	(198)	0	3,647	0	0	0	55	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		07/01/2024	Paydown		2,673	2,673	2,819	2,819	0	(145)	0	(145)	0	2,673	0	0	0	47	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		08/01/2024	Paydown		3,901	3,901	4,114	4,114	0	(212)	0	(212)	0	3,901	0	0	0	78	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		09/01/2024	Paydown		4,067	4,067	4,288	4,288	0	(221)	0	(221)	0	4,067	0	0	0	92	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		10/01/2024	Paydown		4,045	4,045	4,265	4,265	0	(220)	0	(220)	0	4,045	0	0	0	101	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		11/01/2024	Paydown		3,301	3,301	3,481	3,481	0	(179)	0	(179)	0	3,301	0	0	0	91	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		12/01/2024	Paydown		2,985	2,985	3,147	3,147	0	(162)	0	(162)	0	2,985	0	0	0	90	01/20/2048
36179U-D9-0	GINNIE MAE MA5528		01/01/2024	Paydown		1,464	1,464	1,570	1,570	0	(106)	0	(106)	0	1,464	0	0	0	5	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		02/01/2024	Paydown		1,111	1,111	1,191	1,191	0	(81)	0	(81)	0	1,111	0	0	0	7	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		03/01/2024	Paydown		1,416	1,416	1,519	1,519	0	(103)	0	(103)	0	1,416	0	0	0	14	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		04/01/2024	Paydown		1,323	1,323	1,419	1,419	0	(96)	0	(96)	0	1,323	0	0	0	18	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		05/01/2024	Paydown		1,518	1,518	1,628	1,628	0	(110)	0	(110)	0	1,518	0	0	0	25	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		06/01/2024	Paydown		1,863	1,863	1,998	1,998	0	(135)	0	(135)	0	1,863	0	0	0	37	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		07/01/2024	Paydown		1,520	1,520	1,630	1,630	0	(110)	0	(110)	0	1,520	0	0	0	35	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		08/01/2024	Paydown		1,645	1,645	1,764	1,764	0	(119)	0	(119)	0	1,645	0	0	0	44	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		09/01/2024	Paydown		1,452	1,452	1,557	1,557	0	(105)	0	(105)	0	1,452	0	0	0	44	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		10/01/2024	Paydown		1,449	1,449	1,554	1,554	0	(105)	0	(105)	0	1,449	0	0	0	48	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		11/01/2024	Paydown		1,471	1,471	1,578	1,578	0	(107)	0	(107)	0	1,471	0	0	0	54	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		12/01/2024	Paydown		1,445	1,445	1,550	1,550	0	(105)	0	(105)	0	1,445	0	0	0	58	10/20/2048
36179U-GC-0	GINNIE MAE MA 5595		01/01/2024	Paydown		1,310	1,310	1,410	1,410	0	(101)	0	(101)	0	1,310	0	0	0	4	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		02/01/2024	Paydown		1,368	1,368	1,473	1,473	0	(105)	0	(105)	0	1,368	0	0	0	9	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		03/01/2024	Paydown		1,470	1,470	1,583	1,583	0	(113)	0	(113)	0	1,470	0	0	0	15	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		04/01/2024	Paydown		1,484	1,484	1,598	1,598	0	(114)	0	(114)	0	1,484	0	0	0	20	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		05/01/2024	Paydown		1,655	1,655	1,782	1,782	0	(127)	0	(127)	0	1,655	0	0	0	28	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		06/01/2024	Paydown		1,342	1,342	1,445	1,445	0	(103)	0	(103)	0	1,342	0	0	0	27	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		07/01/2024	Paydown		1,624	1,624	1,749	1,749	0	(125)	0	(125)	0	1,624	0	0	0	38	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		08/01/2024	Paydown		1,350	1,350	1,454	1,454	0	(104)	0	(104)	0	1,350	0	0	0	36	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		09/01/2024	Paydown		1,747	1,747	1,882	1,882	0	(134)	0	(134)	0	1,747	0	0	0	52	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		10/01/2024	Paydown		1,383	1,383	1,490	1,490	0	(106)	0	(106)	0	1,383	0	0	0	46	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		11/01/2024	Paydown		1,722	1,722	1,855	1,855	0	(132)	0	(132)	0	1,722	0	0	0	63	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		12/01/2024	Paydown		1,322	1,322	1,424	1,424	0	(102)	0	(102)	0	1,322	0	0	0	53	11/20/2048
36179U-UK-6	GINNIE MAE II POOL MA5986		01/01/2024	Paydown		1,847	1,847	1,916	1,916	0	(68)	0	(68)	0	1,847	0	0	0	6	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		02/01/2024	Paydown		2,305	2,305	2,390	2,390	0	(85)	0	(85)	0	2,305	0	0	0	15	06/20/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-UK-6	GINNIE MAE II POOL MA5986		03/01/2024	Paydown		1,929	1,929	2,001	2,001	0	(71)	0	(71)	0	1,929	0	0	0	19	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		04/01/2024	Paydown		2,860	2,860	2,966	2,966	0	(106)	0	(106)	0	2,860	0	0	0	38	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		05/01/2024	Paydown		2,688	2,688	2,788	2,788	0	(100)	0	(100)	0	2,688	0	0	0	45	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		06/01/2024	Paydown		2,378	2,378	2,466	2,466	0	(88)	0	(88)	0	2,378	0	0	0	48	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		07/01/2024	Paydown		2,047	2,047	2,123	2,123	0	(76)	0	(76)	0	2,047	0	0	0	48	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		08/01/2024	Paydown		2,395	2,395	2,484	2,484	0	(89)	0	(89)	0	2,395	0	0	0	64	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		09/01/2024	Paydown		1,813	1,813	1,880	1,880	0	(67)	0	(67)	0	1,813	0	0	0	54	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		10/01/2024	Paydown		1,670	1,670	1,732	1,732	0	(62)	0	(62)	0	1,670	0	0	0	56	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		11/01/2024	Paydown		2,236	2,236	2,319	2,319	0	(83)	0	(83)	0	2,236	0	0	0	82	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		12/01/2024	Paydown		1,822	1,822	1,890	1,890	0	(67)	0	(67)	0	1,822	0	0	0	73	06/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		01/01/2024	Paydown		2,141	2,141	2,249	2,249	0	(108)	0	(108)	0	2,141	0	0	0	8	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		02/01/2024	Paydown		3,493	3,493	3,669	3,669	0	(176)	0	(176)	0	3,493	0	0	0	26	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		03/01/2024	Paydown		2,518	2,518	2,644	2,644	0	(127)	0	(127)	0	2,518	0	0	0	28	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		04/01/2024	Paydown		2,563	2,563	2,692	2,692	0	(129)	0	(129)	0	2,563	0	0	0	38	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		05/01/2024	Paydown		2,919	2,919	3,066	3,066	0	(147)	0	(147)	0	2,919	0	0	0	55	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		06/01/2024	Paydown		2,611	2,611	2,742	2,742	0	(132)	0	(132)	0	2,611	0	0	0	59	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		07/01/2024	Paydown		3,010	3,010	3,161	3,161	0	(152)	0	(152)	0	3,010	0	0	0	79	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		08/01/2024	Paydown		2,204	2,204	2,315	2,315	0	(111)	0	(111)	0	2,204	0	0	0	66	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		09/01/2024	Paydown		2,810	2,810	2,952	2,952	0	(142)	0	(142)	0	2,810	0	0	0	95	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		10/01/2024	Paydown		2,931	2,931	3,079	3,079	0	(148)	0	(148)	0	2,931	0	0	0	110	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		11/01/2024	Paydown		2,402	2,402	2,523	2,523	0	(121)	0	(121)	0	2,402	0	0	0	99	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		12/01/2024	Paydown		3,222	3,222	3,385	3,385	0	(163)	0	(163)	0	3,222	0	0	0	145	07/20/2049
36179V-DN-7	GINNIE MAE II POOL MA6409		01/01/2024	Paydown		2,739	2,739	2,869	2,869	0	(130)	0	(130)	0	2,739	0	0	0	7	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		02/01/2024	Paydown		2,430	2,430	2,545	2,545	0	(115)	0	(115)	0	2,430	0	0	0	12	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		03/01/2024	Paydown		2,834	2,834	2,968	2,968	0	(134)	0	(134)	0	2,834	0	0	0	21	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		04/01/2024	Paydown		3,131	3,131	3,280	3,280	0	(148)	0	(148)	0	3,131	0	0	0	31	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		05/01/2024	Paydown		3,271	3,271	3,426	3,426	0	(155)	0	(155)	0	3,271	0	0	0	41	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		06/01/2024	Paydown		3,489	3,489	3,654	3,654	0	(165)	0	(165)	0	3,489	0	0	0	52	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		07/01/2024	Paydown		3,145	3,145	3,294	3,294	0	(149)	0	(149)	0	3,145	0	0	0	55	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		08/01/2024	Paydown		3,174	3,174	3,324	3,324	0	(151)	0	(151)	0	3,174	0	0	0	63	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		09/01/2024	Paydown		3,348	3,348	3,506	3,506	0	(159)	0	(159)	0	3,348	0	0	0	75	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		10/01/2024	Paydown		2,529	2,529	2,649	2,649	0	(120)	0	(120)	0	2,529	0	0	0	63	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		11/01/2024	Paydown		2,938	2,938	3,077	3,077	0	(139)	0	(139)	0	2,938	0	0	0	81	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		12/01/2024	Paydown		2,785	2,785	2,918	2,918	0	(132)	0	(132)	0	2,785	0	0	0	84	01/20/2050
36179V-FR-6	GINNIE MAE MA6409		01/01/2024	Paydown		4,089	4,089	4,349	4,349	0	(261)	0	(261)	0	4,089	0	0	0	14	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		02/01/2024	Paydown		2,508	2,508	2,668	2,668	0	(160)	0	(160)	0	2,508	0	0	0	17	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		03/01/2024	Paydown		5,309	5,309	5,648	5,648	0	(338)	0	(338)	0	5,309	0	0	0	53	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		04/01/2024	Paydown		2,559	2,559	2,722	2,722	0	(163)	0	(163)	0	2,559	0	0	0	34	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		05/01/2024	Paydown		4,021	4,021	4,277	4,277	0	(256)	0	(256)	0	4,021	0	0	0	67	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		06/01/2024	Paydown		3,207	3,207	3,412	3,412	0	(204)	0	(204)	0	3,207	0	0	0	64	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		07/01/2024	Paydown		3,997	3,997	4,252	4,252	0	(255)	0	(255)	0	3,997	0	0	0	93	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		08/01/2024	Paydown		4,731	4,731	5,032	5,032	0	(302)	0	(302)	0	4,731	0	0	0	126	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		09/01/2024	Paydown		6,003	6,003	6,386	6,386	0	(383)	0	(383)	0	6,003	0	0	0	180	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		10/01/2024	Paydown		2,564	2,564	2,728	2,728	0	(163)	0	(163)	0	2,564	0	0	0	86	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		11/01/2024	Paydown		4,278	4,278	4,551	4,551	0	(273)	0	(273)	0	4,278	0	0	0	157	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		12/01/2024	Paydown		3,648	3,648	3,881	3,881	0	(233)	0	(233)	0	3,648	0	0	0	146	02/20/2050
36179V-HT-0	GINNIE MAE MA6542		01/01/2024	Paydown		9,995	9,995	10,543	10,543	0	(548)	0	(548)	0	9,995	0	0	0	29	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		02/01/2024	Paydown		9,966	9,966	10,513	10,513	0	(546)	0	(546)	0	9,966	0	0	0	58	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		03/01/2024	Paydown		11,005	11,005	11,608	11,608	0	(603)	0	(603)	0	11,005	0	0	0	96	03/20/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179V-HT-0	GINNIE MAE MA6542		04/01/2024	Paydown		11,185	11,185	11,798	11,798	0	(613)	0	(613)	0	11,185	0	0	0	131	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		05/01/2024	Paydown		9,559	9,559	10,083	10,083	0	(524)	0	(524)	0	9,559	0	0	0	139	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		06/01/2024	Paydown		11,091	11,091	11,699	11,699	0	(608)	0	(608)	0	11,091	0	0	0	194	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		07/01/2024	Paydown		10,354	10,354	10,921	10,921	0	(567)	0	(567)	0	10,354	0	0	0	211	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		08/01/2024	Paydown		12,545	12,545	13,232	13,232	0	(688)	0	(688)	0	12,545	0	0	0	293	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		09/01/2024	Paydown		12,094	12,094	12,757	12,757	0	(663)	0	(663)	0	12,094	0	0	0	317	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		10/01/2024	Paydown		11,260	11,260	11,877	11,877	0	(617)	0	(617)	0	11,260	0	0	0	328	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		11/01/2024	Paydown		9,012	9,012	9,506	9,506	0	(494)	0	(494)	0	9,012	0	0	0	289	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		12/01/2024	Paydown		7,537	7,537	7,950	7,950	0	(413)	0	(413)	0	7,537	0	0	0	264	03/20/2050
36179V-N4-8	GINNIE MAE MA6711		01/01/2024	Paydown		7,867	7,867	8,322	8,322	0	(455)	0	(455)	0	7,867	0	0	0	23	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		02/01/2024	Paydown		6,622	6,622	7,005	7,005	0	(383)	0	(383)	0	6,622	0	0	0	39	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		03/01/2024	Paydown		5,624	5,624	5,949	5,949	0	(325)	0	(325)	0	5,624	0	0	0	49	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		04/01/2024	Paydown		8,003	8,003	8,465	8,465	0	(463)	0	(463)	0	8,003	0	0	0	93	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		05/01/2024	Paydown		6,509	6,509	6,886	6,886	0	(376)	0	(376)	0	6,509	0	0	0	95	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		06/01/2024	Paydown		5,580	5,580	5,903	5,903	0	(323)	0	(323)	0	5,580	0	0	0	98	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		07/01/2024	Paydown		4,821	4,821	5,100	5,100	0	(279)	0	(279)	0	4,821	0	0	0	98	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		08/01/2024	Paydown		5,832	5,832	6,169	6,169	0	(337)	0	(337)	0	5,832	0	0	0	136	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		09/01/2024	Paydown		6,161	6,161	6,517	6,517	0	(356)	0	(356)	0	6,161	0	0	0	162	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		10/01/2024	Paydown		5,033	5,033	5,324	5,324	0	(291)	0	(291)	0	5,033	0	0	0	147	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		11/01/2024	Paydown		6,757	6,757	7,148	7,148	0	(391)	0	(391)	0	6,757	0	0	0	217	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		12/01/2024	Paydown		5,742	5,742	6,074	6,074	0	(332)	0	(332)	0	5,742	0	0	0	201	06/20/2050
36179V-SG-6	GINNIE MAE MA6819		01/01/2024	Paydown		8,253	8,253	8,687	8,687	0	(434)	0	(434)	0	8,253	0	0	0	17	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		02/01/2024	Paydown		7,838	7,838	8,250	8,250	0	(412)	0	(412)	0	7,838	0	0	0	33	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		03/01/2024	Paydown		8,338	8,338	8,776	8,776	0	(438)	0	(438)	0	8,338	0	0	0	52	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		04/01/2024	Paydown		9,798	9,798	10,313	10,313	0	(515)	0	(515)	0	9,798	0	0	0	82	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		05/01/2024	Paydown		10,357	10,357	10,901	10,901	0	(545)	0	(545)	0	10,357	0	0	0	108	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		06/01/2024	Paydown		12,377	12,377	13,027	13,027	0	(651)	0	(651)	0	12,377	0	0	0	155	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		07/01/2024	Paydown		11,492	11,492	12,096	12,096	0	(604)	0	(604)	0	11,492	0	0	0	168	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		08/01/2024	Paydown		11,253	11,253	11,845	11,845	0	(592)	0	(592)	0	11,253	0	0	0	188	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		09/01/2024	Paydown		11,060	11,060	11,641	11,641	0	(582)	0	(582)	0	11,060	0	0	0	207	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		10/01/2024	Paydown		8,726	8,726	9,184	9,184	0	(459)	0	(459)	0	8,726	0	0	0	182	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		11/01/2024	Paydown		9,829	9,829	10,346	10,346	0	(517)	0	(517)	0	9,829	0	0	0	225	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		12/01/2024	Paydown		9,267	9,267	9,754	9,754	0	(487)	0	(487)	0	9,267	0	0	0	232	08/20/2050
36179W-2U-1	GINNIE MAE		01/01/2024	Paydown		3,509	3,509	3,443	3,445	0	64	0	64	0	3,509	0	0	0	7	04/20/2052
36179W-2U-1	GINNIE MAE		02/01/2024	Paydown		3,674	3,674	3,604	3,607	0	67	0	67	0	3,674	0	0	0	15	04/20/2052
36179W-2U-1	GINNIE MAE		03/01/2024	Paydown		3,641	3,641	3,572	3,574	0	67	0	67	0	3,641	0	0	0	23	04/20/2052
36179W-2U-1	GINNIE MAE		04/01/2024	Paydown		4,108	4,108	4,031	4,033	0	75	0	75	0	4,108	0	0	0	34	04/20/2052
36179W-2U-1	GINNIE MAE		05/01/2024	Paydown		4,812	4,812	4,721	4,723	0	88	0	88	0	4,812	0	0	0	50	04/20/2052
36179W-2U-1	GINNIE MAE		06/01/2024	Paydown		4,976	4,976	4,882	4,885	0	91	0	91	0	4,976	0	0	0	62	04/20/2052
36179W-2U-1	GINNIE MAE		07/01/2024	Paydown		4,410	4,410	4,326	4,329	0	81	0	81	0	4,410	0	0	0	64	04/20/2052
36179W-2U-1	GINNIE MAE		08/01/2024	Paydown		4,607	4,607	4,519	4,522	0	84	0	84	0	4,607	0	0	0	77	04/20/2052
36179W-2U-1	GINNIE MAE		09/01/2024	Paydown		4,371	4,371	4,288	4,290	0	80	0	80	0	4,371	0	0	0	82	04/20/2052
36179W-2U-1	GINNIE MAE		10/01/2024	Paydown		4,433	4,433	4,349	4,352	0	81	0	81	0	4,433	0	0	0	92	04/20/2052
36179W-2U-1	GINNIE MAE		11/01/2024	Paydown		4,900	4,900	4,807	4,810	0	90	0	90	0	4,900	0	0	0	112	04/20/2052
36179W-2U-1	GINNIE MAE		12/01/2024	Paydown		4,285	4,285	4,204	4,206	0	79	0	79	0	4,285	0	0	0	107	04/20/2052
36179W-5C-8	GINNIE MAE		01/01/2024	Paydown		1,286	1,286	1,168	1,169	0	117	0	117	0	1,286	0	0	0	3	05/20/2052
36179W-5C-8	GINNIE MAE		02/01/2024	Paydown		1,224	1,224	1,112	1,113	0	112	0	112	0	1,224	0	0	0	6	05/20/2052
36179W-5C-8	GINNIE MAE		03/01/2024	Paydown		1,603	1,603	1,456	1,456	0	146	0	146	0	1,603	0	0	0	12	05/20/2052
36179W-5C-8	GINNIE MAE		04/01/2024	Paydown		1,727	1,727	1,569	1,570	0	158	0	158	0	1,727	0	0	0	17	05/20/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-5C-8	GINNIE MAE		05/01/2024	Paydown		1,892	1,892	1,719	1,720	0	173	0	173	0	1,892	0	0	0	24	05/20/2052
36179W-5C-8	GINNIE MAE		06/01/2024	Paydown		1,851	1,851	1,681	1,682	0	169	0	169	0	1,851	0	0	0	28	05/20/2052
36179W-5C-8	GINNIE MAE		07/01/2024	Paydown		2,056	2,056	1,868	1,869	0	188	0	188	0	2,056	0	0	0	36	05/20/2052
36179W-5C-8	GINNIE MAE		08/01/2024	Paydown		1,853	1,853	1,683	1,684	0	169	0	169	0	1,853	0	0	0	37	05/20/2052
36179W-5C-8	GINNIE MAE		09/01/2024	Paydown		1,866	1,866	1,695	1,696	0	170	0	170	0	1,866	0	0	0	42	05/20/2052
36179W-5C-8	GINNIE MAE		10/01/2024	Paydown		1,874	1,874	1,702	1,703	0	171	0	171	0	1,874	0	0	0	47	05/20/2052
36179W-5C-8	GINNIE MAE		11/01/2024	Paydown		1,941	1,941	1,763	1,764	0	177	0	177	0	1,941	0	0	0	53	05/20/2052
36179W-5C-8	GINNIE MAE		12/01/2024	Paydown		1,759	1,759	1,597	1,598	0	160	0	160	0	1,759	0	0	0	53	05/20/2052
36179W-BX-5	GINNIE MAE MA7254		01/01/2024	Paydown		6,973	6,973	7,124	7,124	0	(151)	0	(151)	0	6,973	0	0	0	12	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		02/01/2024	Paydown		6,688	6,688	6,833	6,833	0	(145)	0	(145)	0	6,688	0	0	0	22	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		03/01/2024	Paydown		7,725	7,725	7,893	7,893	0	(168)	0	(168)	0	7,725	0	0	0	39	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		04/01/2024	Paydown		7,872	7,872	8,043	8,043	0	(171)	0	(171)	0	7,872	0	0	0	52	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		05/01/2024	Paydown		8,928	8,928	9,122	9,122	0	(194)	0	(194)	0	8,928	0	0	0	74	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		06/01/2024	Paydown		9,589	9,589	9,798	9,798	0	(208)	0	(208)	0	9,589	0	0	0	96	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		07/01/2024	Paydown		8,410	8,410	8,592	8,592	0	(183)	0	(183)	0	8,410	0	0	0	98	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		08/01/2024	Paydown		8,974	8,974	9,169	9,169	0	(195)	0	(195)	0	8,974	0	0	0	120	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		09/01/2024	Paydown		8,379	8,379	8,561	8,561	0	(182)	0	(182)	0	8,379	0	0	0	126	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		10/01/2024	Paydown		7,639	7,639	7,805	7,805	0	(166)	0	(166)	0	7,639	0	0	0	127	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		11/01/2024	Paydown		8,435	8,435	8,618	8,618	0	(183)	0	(183)	0	8,435	0	0	0	155	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		12/01/2024	Paydown		7,627	7,627	7,792	7,792	0	(166)	0	(166)	0	7,627	0	0	0	153	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		01/01/2024	Paydown		5,495	5,495	5,671	5,671	0	(176)	0	(176)	0	5,495	0	0	0	11	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		02/01/2024	Paydown		4,986	4,986	5,145	5,145	0	(160)	0	(160)	0	4,986	0	0	0	21	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		03/01/2024	Paydown		5,463	5,463	5,638	5,638	0	(175)	0	(175)	0	5,463	0	0	0	34	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		04/01/2024	Paydown		6,306	6,306	6,508	6,508	0	(202)	0	(202)	0	6,306	0	0	0	53	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		05/01/2024	Paydown		6,333	6,333	6,536	6,536	0	(203)	0	(203)	0	6,333	0	0	0	66	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		06/01/2024	Paydown		7,340	7,340	7,576	7,576	0	(235)	0	(235)	0	7,340	0	0	0	92	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		07/01/2024	Paydown		5,874	5,874	6,062	6,062	0	(188)	0	(188)	0	5,874	0	0	0	86	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		08/01/2024	Paydown		6,191	6,191	6,389	6,389	0	(198)	0	(198)	0	6,191	0	0	0	103	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		09/01/2024	Paydown		6,271	6,271	6,471	6,471	0	(201)	0	(201)	0	6,271	0	0	0	118	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		10/01/2024	Paydown		5,708	5,708	5,891	5,891	0	(183)	0	(183)	0	5,708	0	0	0	119	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		11/01/2024	Paydown		5,291	5,291	5,460	5,460	0	(169)	0	(169)	0	5,291	0	0	0	121	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		12/01/2024	Paydown		5,814	5,814	6,000	6,000	0	(186)	0	(186)	0	5,814	0	0	0	145	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		01/01/2024	Paydown		3,230	3,230	3,364	3,364	0	(134)	0	(134)	0	3,230	0	0	0	8	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		02/01/2024	Paydown		3,333	3,333	3,472	3,472	0	(139)	0	(139)	0	3,333	0	0	0	17	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		03/01/2024	Paydown		3,053	3,053	3,180	3,180	0	(127)	0	(127)	0	3,053	0	0	0	23	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		04/01/2024	Paydown		3,928	3,928	4,091	4,091	0	(163)	0	(163)	0	3,928	0	0	0	39	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		05/01/2024	Paydown		2,846	2,846	2,965	2,965	0	(118)	0	(118)	0	2,846	0	0	0	36	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		06/01/2024	Paydown		4,682	4,682	4,876	4,876	0	(195)	0	(195)	0	4,682	0	0	0	70	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		07/01/2024	Paydown		3,663	3,663	3,815	3,815	0	(152)	0	(152)	0	3,663	0	0	0	64	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		08/01/2024	Paydown		3,812	3,812	3,970	3,970	0	(158)	0	(158)	0	3,812	0	0	0	76	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		09/01/2024	Paydown		3,588	3,588	3,737	3,737	0	(149)	0	(149)	0	3,588	0	0	0	81	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		10/01/2024	Paydown		4,262	4,262	4,439	4,439	0	(177)	0	(177)	0	4,262	0	0	0	107	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		11/01/2024	Paydown		3,793	3,793	3,951	3,951	0	(158)	0	(158)	0	3,793	0	0	0	104	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		12/01/2024	Paydown		4,013	4,013	4,179	4,179	0	(167)	0	(167)	0	4,013	0	0	0	120	03/20/2051
36179W-DR-6	GINNIE MAE MA7312		01/01/2024	Paydown		11,636	11,636	11,476	11,476	0	160	0	160	0	11,636	0	0	0	24	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		02/01/2024	Paydown		9,970	9,970	9,833	9,833	0	137	0	137	0	9,970	0	0	0	42	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		03/01/2024	Paydown		12,606	12,606	12,433	12,433	0	173	0	173	0	12,606	0	0	0	79	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		04/01/2024	Paydown		13,926	13,926	13,735	13,735	0	192	0	192	0	13,926	0	0	0	116	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		05/01/2024	Paydown		13,507	13,507	13,321	13,321	0	186	0	186	0	13,507	0	0	0	141	04/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-DR-6	GINNIE MAE MA7312		06/01/2024	Paydown		15,075	15,075	14,867	14,867	0	(207)	0	(207)	0	15,075	0	0	0	188	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		07/01/2024	Paydown		13,448	13,448	13,263	13,263	0	(185)	0	(185)	0	13,448	0	0	0	196	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		08/01/2024	Paydown		13,455	13,455	13,270	13,270	0	(185)	0	(185)	0	13,455	0	0	0	224	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		09/01/2024	Paydown		12,965	12,965	12,786	12,786	0	(178)	0	(178)	0	12,965	0	0	0	243	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		10/01/2024	Paydown		11,945	11,945	11,781	11,781	0	(164)	0	(164)	0	11,945	0	0	0	249	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		11/01/2024	Paydown		12,917	12,917	12,740	12,740	0	(178)	0	(178)	0	12,917	0	0	0	296	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		12/01/2024	Paydown		12,116	12,116	11,949	11,949	0	(167)	0	(167)	0	12,116	0	0	0	303	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		01/01/2024	Paydown		4,824	4,824	5,003	5,003	0	(179)	0	(179)	0	4,824	0	0	0	12	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		02/01/2024	Paydown		5,014	5,014	5,200	5,200	0	(186)	0	(186)	0	5,014	0	0	0	25	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		03/01/2024	Paydown		5,795	5,795	6,010	6,010	0	(215)	0	(215)	0	5,795	0	0	0	43	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		04/01/2024	Paydown		7,025	7,025	7,286	7,286	0	(261)	0	(261)	0	7,025	0	0	0	70	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		05/01/2024	Paydown		6,339	6,339	6,575	6,575	0	(235)	0	(235)	0	6,339	0	0	0	79	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		06/01/2024	Paydown		6,285	6,285	6,518	6,518	0	(233)	0	(233)	0	6,285	0	0	0	94	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		07/01/2024	Paydown		5,763	5,763	5,977	5,977	0	(214)	0	(214)	0	5,763	0	0	0	101	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		08/01/2024	Paydown		6,267	6,267	6,500	6,500	0	(233)	0	(233)	0	6,267	0	0	0	125	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		09/01/2024	Paydown		6,139	6,139	6,368	6,368	0	(228)	0	(228)	0	6,139	0	0	0	138	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		10/01/2024	Paydown		5,416	5,416	5,617	5,617	0	(201)	0	(201)	0	5,416	0	0	0	135	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		11/01/2024	Paydown		5,746	5,746	5,959	5,959	0	(213)	0	(213)	0	5,746	0	0	0	158	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		12/01/2024	Paydown		5,216	5,216	5,410	5,410	0	(194)	0	(194)	0	5,216	0	0	0	156	04/20/2051
36179W-JR-0	GINNIE MAE MA7472		01/01/2024	Paydown		4,140	4,140	4,290	4,290	0	(150)	0	(150)	0	4,140	0	0	0	9	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		02/01/2024	Paydown		3,913	3,913	4,054	4,054	0	(142)	0	(142)	0	3,913	0	0	0	16	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		03/01/2024	Paydown		4,287	4,287	4,443	4,443	0	(155)	0	(155)	0	4,287	0	0	0	27	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		04/01/2024	Paydown		4,849	4,849	5,025	5,025	0	(176)	0	(176)	0	4,849	0	0	0	40	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		05/01/2024	Paydown		5,268	5,268	5,459	5,459	0	(191)	0	(191)	0	5,268	0	0	0	55	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		06/01/2024	Paydown		5,894	5,894	6,108	6,108	0	(214)	0	(214)	0	5,894	0	0	0	74	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		07/01/2024	Paydown		5,636	5,636	5,841	5,841	0	(204)	0	(204)	0	5,636	0	0	0	82	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		08/01/2024	Paydown		6,188	6,188	6,412	6,412	0	(224)	0	(224)	0	6,188	0	0	0	103	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		09/01/2024	Paydown		5,391	5,391	5,586	5,586	0	(195)	0	(195)	0	5,391	0	0	0	101	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		10/01/2024	Paydown		4,921	4,921	5,099	5,099	0	(178)	0	(178)	0	4,921	0	0	0	103	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		11/01/2024	Paydown		4,934	4,934	5,113	5,113	0	(179)	0	(179)	0	4,934	0	0	0	113	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		12/01/2024	Paydown		4,619	4,619	4,786	4,786	0	(167)	0	(167)	0	4,619	0	0	0	115	07/20/2051
36179W-JS-8	GINNIE MAE 7473		01/01/2024	Paydown		3,513	3,513	3,642	3,642	0	(129)	0	(129)	0	3,513	0	0	0	9	07/20/2051
36179W-JS-8	GINNIE MAE 7473		02/01/2024	Paydown		2,851	2,851	2,956	2,956	0	(105)	0	(105)	0	2,851	0	0	0	14	07/20/2051
36179W-JS-8	GINNIE MAE 7473		03/01/2024	Paydown		3,907	3,907	4,050	4,050	0	(143)	0	(143)	0	3,907	0	0	0	29	07/20/2051
36179W-JS-8	GINNIE MAE 7473		04/01/2024	Paydown		4,136	4,136	4,288	4,288	0	(152)	0	(152)	0	4,136	0	0	0	41	07/20/2051
36179W-JS-8	GINNIE MAE 7473		05/01/2024	Paydown		3,873	3,873	4,016	4,016	0	(142)	0	(142)	0	3,873	0	0	0	48	07/20/2051
36179W-JS-8	GINNIE MAE 7473		06/01/2024	Paydown		4,928	4,928	5,109	5,109	0	(181)	0	(181)	0	4,928	0	0	0	74	07/20/2051
36179W-JS-8	GINNIE MAE 7473		07/01/2024	Paydown		4,250	4,250	4,406	4,406	0	(156)	0	(156)	0	4,250	0	0	0	74	07/20/2051
36179W-JS-8	GINNIE MAE 7473		08/01/2024	Paydown		4,427	4,427	4,590	4,590	0	(163)	0	(163)	0	4,427	0	0	0	89	07/20/2051
36179W-JS-8	GINNIE MAE 7473		09/01/2024	Paydown		4,518	4,518	4,684	4,684	0	(166)	0	(166)	0	4,518	0	0	0	102	07/20/2051
36179W-JS-8	GINNIE MAE 7473		10/01/2024	Paydown		3,985	3,985	4,131	4,131	0	(146)	0	(146)	0	3,985	0	0	0	100	07/20/2051
36179W-JS-8	GINNIE MAE 7473		11/01/2024	Paydown		4,069	4,069	4,219	4,219	0	(149)	0	(149)	0	4,069	0	0	0	112	07/20/2051
36179W-JS-8	GINNIE MAE 7473		12/01/2024	Paydown		3,975	3,975	4,121	4,121	0	(146)	0	(146)	0	3,975	0	0	0	119	07/20/2051
36179W-LQ-9	GINNIE MAE		01/01/2024	Paydown		3,460	3,460	3,530	3,530	0	(70)	0	(70)	0	3,460	0	0	0	9	08/20/2051
36179W-LQ-9	GINNIE MAE		02/01/2024	Paydown		4,035	4,035	4,117	4,117	0	(82)	0	(82)	0	4,035	0	0	0	20	08/20/2051
36179W-LQ-9	GINNIE MAE		03/01/2024	Paydown		4,275	4,275	4,362	4,362	0	(87)	0	(87)	0	4,275	0	0	0	32	08/20/2051
36179W-LQ-9	GINNIE MAE		04/01/2024	Paydown		4,633	4,633	4,728	4,728	0	(94)	0	(94)	0	4,633	0	0	0	46	08/20/2051
36179W-LQ-9	GINNIE MAE		05/01/2024	Paydown		5,229	5,229	5,335	5,335	0	(106)	0	(106)	0	5,229	0	0	0	65	08/20/2051
36179W-LQ-9	GINNIE MAE		06/01/2024	Paydown		4,977	4,977	5,078	5,078	0	(101)	0	(101)	0	4,977	0	0	0	75	08/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-LQ-9	GINNIE MAE		07/01/2024	Paydown		4,797	4,797	4,895	4,895	0	(98)	0	(98)	0	4,797	0	0	0	84	08/20/2051
36179W-LQ-9	GINNIE MAE		08/01/2024	Paydown		4,479	4,479	4,570	4,570	0	(91)	0	(91)	0	4,479	0	0	0	90	08/20/2051
36179W-LQ-9	GINNIE MAE		09/01/2024	Paydown		4,266	4,266	4,353	4,353	0	(87)	0	(87)	0	4,266	0	0	0	96	08/20/2051
36179W-LQ-9	GINNIE MAE		10/01/2024	Paydown		4,697	4,697	4,793	4,793	0	(96)	0	(96)	0	4,697	0	0	0	117	08/20/2051
36179W-LQ-9	GINNIE MAE		11/01/2024	Paydown		4,886	4,886	4,985	4,985	0	(99)	0	(99)	0	4,886	0	0	0	134	08/20/2051
36179W-LQ-9	GINNIE MAE		12/01/2024	Paydown		4,710	4,710	4,806	4,806	0	(96)	0	(96)	0	4,710	0	0	0	141	08/20/2051
36179W-NE-4	GINNIE MAE		01/01/2024	Paydown		9,644	9,644	8,597	8,604	0	1,040	0	1,040	0	9,644	0	0	0	20	09/20/2051
36179W-NE-4	GINNIE MAE		02/01/2024	Paydown		8,917	8,917	7,948	7,955	0	962	0	962	0	8,917	0	0	0	37	09/20/2051
36179W-NE-4	GINNIE MAE		03/01/2024	Paydown		10,407	10,407	9,277	9,284	0	1,122	0	1,122	0	10,407	0	0	0	65	09/20/2051
36179W-NE-4	GINNIE MAE		04/01/2024	Paydown		11,552	11,552	10,297	10,306	0	1,246	0	1,246	0	11,552	0	0	0	96	09/20/2051
36179W-NE-4	GINNIE MAE		05/01/2024	Paydown		11,566	11,566	10,310	10,319	0	1,247	0	1,247	0	11,566	0	0	0	121	09/20/2051
36179W-NE-4	GINNIE MAE		06/01/2024	Paydown		12,955	12,955	11,548	11,558	0	1,397	0	1,397	0	12,955	0	0	0	162	09/20/2051
36179W-NE-4	GINNIE MAE		07/01/2024	Paydown		12,638	12,638	11,265	11,275	0	1,363	0	1,363	0	12,638	0	0	0	184	09/20/2051
36179W-NE-4	GINNIE MAE		08/01/2024	Paydown		13,166	13,166	11,736	11,746	0	1,420	0	1,420	0	13,166	0	0	0	219	09/20/2051
36179W-NE-4	GINNIE MAE		09/01/2024	Paydown		11,208	11,208	9,991	9,999	0	1,209	0	1,209	0	11,208	0	0	0	210	09/20/2051
36179W-NE-4	GINNIE MAE		10/01/2024	Paydown		11,785	11,785	10,505	10,514	0	1,271	0	1,271	0	11,785	0	0	0	246	09/20/2051
36179W-NE-4	GINNIE MAE		11/01/2024	Paydown		11,540	11,540	10,287	10,296	0	1,245	0	1,245	0	11,540	0	0	0	264	09/20/2051
36179W-NE-4	GINNIE MAE		12/01/2024	Paydown		9,256	9,256	8,251	8,258	0	998	0	998	0	9,256	0	0	0	231	09/20/2051
36179W-P9-3	GINNIE MAE 7648		01/01/2024	Paydown		6,371	6,371	6,442	6,441	0	(70)	0	(70)	0	6,371	0	0	0	11	10/20/2051
36179W-P9-3	GINNIE MAE 7648		02/01/2024	Paydown		6,229	6,229	6,299	6,297	0	(68)	0	(68)	0	6,229	0	0	0	21	10/20/2051
36179W-P9-3	GINNIE MAE 7648		03/01/2024	Paydown		6,911	6,911	6,989	6,987	0	(76)	0	(76)	0	6,911	0	0	0	35	10/20/2051
36179W-P9-3	GINNIE MAE 7648		04/01/2024	Paydown		7,239	7,239	7,320	7,319	0	(79)	0	(79)	0	7,239	0	0	0	48	10/20/2051
36179W-P9-3	GINNIE MAE 7648		05/01/2024	Paydown		8,175	8,175	8,267	8,265	0	(90)	0	(90)	0	8,175	0	0	0	68	10/20/2051
36179W-P9-3	GINNIE MAE 7648		06/01/2024	Paydown		8,115	8,115	8,206	8,204	0	(89)	0	(89)	0	8,115	0	0	0	81	10/20/2051
36179W-P9-3	GINNIE MAE 7648		07/01/2024	Paydown		8,392	8,392	8,486	8,484	0	(92)	0	(92)	0	8,392	0	0	0	98	10/20/2051
36179W-P9-3	GINNIE MAE 7648		08/01/2024	Paydown		9,932	9,932	10,044	10,041	0	(109)	0	(109)	0	9,932	0	0	0	121	10/20/2051
36179W-P9-3	GINNIE MAE 7648		09/01/2024	Paydown		7,905	7,905	7,994	7,992	0	(87)	0	(87)	0	7,905	0	0	0	110	10/20/2051
36179W-P9-3	GINNIE MAE 7648		10/01/2024	Paydown		7,024	7,024	7,103	7,101	0	(77)	0	(77)	0	7,024	0	0	0	109	10/20/2051
36179W-P9-3	GINNIE MAE 7648		11/01/2024	Paydown		7,845	7,845	7,933	7,932	0	(86)	0	(86)	0	7,845	0	0	0	135	10/20/2051
36179W-P9-3	GINNIE MAE 7648		12/01/2024	Paydown		6,897	6,897	6,975	6,973	0	(76)	0	(76)	0	6,897	0	0	0	130	10/20/2051
36179W-QA-9	GINNIE MAE		01/01/2024	Paydown		5,472	5,472	4,851	4,858	0	614	0	614	0	5,472	0	0	0	11	10/20/2051
36179W-QA-9	GINNIE MAE		02/01/2024	Paydown		5,151	5,151	4,566	4,573	0	578	0	578	0	5,151	0	0	0	21	10/20/2051
36179W-QA-9	GINNIE MAE		03/01/2024	Paydown		6,302	6,302	5,587	5,595	0	707	0	707	0	6,302	0	0	0	39	10/20/2051
36179W-QA-9	GINNIE MAE		04/01/2024	Paydown		6,180	6,180	5,479	5,487	0	693	0	693	0	6,180	0	0	0	51	10/20/2051
36179W-QA-9	GINNIE MAE		05/01/2024	Paydown		6,523	6,523	5,783	5,791	0	732	0	732	0	6,523	0	0	0	68	10/20/2051
36179W-QA-9	GINNIE MAE		06/01/2024	Paydown		6,874	6,874	6,094	6,103	0	771	0	771	0	6,874	0	0	0	86	10/20/2051
36179W-QA-9	GINNIE MAE		07/01/2024	Paydown		6,342	6,342	5,622	5,630	0	711	0	711	0	6,342	0	0	0	92	10/20/2051
36179W-QA-9	GINNIE MAE		08/01/2024	Paydown		6,317	6,317	5,601	5,609	0	709	0	709	0	6,317	0	0	0	105	10/20/2051
36179W-QA-9	GINNIE MAE		09/01/2024	Paydown		6,151	6,151	5,454	5,461	0	690	0	690	0	6,151	0	0	0	115	10/20/2051
36179W-QA-9	GINNIE MAE		10/01/2024	Paydown		6,607	6,607	5,857	5,866	0	741	0	741	0	6,607	0	0	0	138	10/20/2051
36179W-QA-9	GINNIE MAE		11/01/2024	Paydown		6,253	6,253	5,543	5,551	0	701	0	701	0	6,253	0	0	0	143	10/20/2051
36179W-QA-9	GINNIE MAE		12/01/2024	Paydown		5,737	5,737	5,087	5,094	0	644	0	644	0	5,737	0	0	0	143	10/20/2051
36179W-TY-4	GINNIE MAE		01/01/2024	Paydown		4,482	4,482	3,957	3,963	0	519	0	519	0	4,482	0	0	0	9	12/20/2051
36179W-TY-4	GINNIE MAE		02/01/2024	Paydown		4,693	4,693	4,143	4,149	0	544	0	544	0	4,693	0	0	0	20	12/20/2051
36179W-TY-4	GINNIE MAE		03/01/2024	Paydown		5,722	5,722	5,052	5,059	0	663	0	663	0	5,722	0	0	0	36	12/20/2051
36179W-TY-4	GINNIE MAE		04/01/2024	Paydown		5,768	5,768	5,092	5,100	0	668	0	668	0	5,768	0	0	0	48	12/20/2051
36179W-TY-4	GINNIE MAE		05/01/2024	Paydown		6,392	6,392	5,643	5,651	0	741	0	741	0	6,392	0	0	0	67	12/20/2051
36179W-TY-4	GINNIE MAE		06/01/2024	Paydown		6,433	6,433	5,679	5,687	0	745	0	745	0	6,433	0	0	0	80	12/20/2051
36179W-TY-4	GINNIE MAE		07/01/2024	Paydown		6,413	6,413	5,661	5,670	0	743	0	743	0	6,413	0	0	0	94	12/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-TY-4	GINNIE MAE		08/01/2024	Paydown		6,153	6,153	5,432	5,440	0	713	0	713	0	6,153	0	0	0	103	12/20/2051
36179W-TY-4	GINNIE MAE		09/01/2024	Paydown		6,056	6,056	5,346	5,354	0	702	0	702	0	6,056	0	0	0	114	12/20/2051
36179W-TY-4	GINNIE MAE		10/01/2024	Paydown		5,791	5,791	5,113	5,120	0	671	0	671	0	5,791	0	0	0	121	12/20/2051
36179W-TY-4	GINNIE MAE		11/01/2024	Paydown		6,725	6,725	5,937	5,945	0	779	0	779	0	6,725	0	0	0	154	12/20/2051
36179W-TY-4	GINNIE MAE		12/01/2024	Paydown		5,633	5,633	4,973	4,980	0	653	0	653	0	5,633	0	0	0	141	12/20/2051
36179W-VT-2	GINNIE MAE		01/01/2024	Paydown		3,587	3,587	3,619	3,618	0	(31)	0	(31)	0	3,587	0	0	0	6	01/20/2052
36179W-VT-2	GINNIE MAE		02/01/2024	Paydown		3,573	3,573	3,605	3,603	0	(31)	0	(31)	0	3,573	0	0	0	12	01/20/2052
36179W-VT-2	GINNIE MAE		03/01/2024	Paydown		4,225	4,225	4,263	4,262	0	(36)	0	(36)	0	4,225	0	0	0	21	01/20/2052
36179W-VT-2	GINNIE MAE		04/01/2024	Paydown		4,291	4,291	4,329	4,328	0	(37)	0	(37)	0	4,291	0	0	0	29	01/20/2052
36179W-VT-2	GINNIE MAE		05/01/2024	Paydown		4,529	4,529	4,569	4,568	0	(39)	0	(39)	0	4,529	0	0	0	38	01/20/2052
36179W-VT-2	GINNIE MAE		06/01/2024	Paydown		4,555	4,555	4,596	4,594	0	(39)	0	(39)	0	4,555	0	0	0	46	01/20/2052
36179W-VT-2	GINNIE MAE		07/01/2024	Paydown		4,438	4,438	4,477	4,476	0	(38)	0	(38)	0	4,438	0	0	0	52	01/20/2052
36179W-VT-2	GINNIE MAE		08/01/2024	Paydown		5,051	5,051	5,096	5,094	0	(43)	0	(43)	0	5,051	0	0	0	67	01/20/2052
36179W-VT-2	GINNIE MAE		09/01/2024	Paydown		4,265	4,265	4,303	4,302	0	(37)	0	(37)	0	4,265	0	0	0	64	01/20/2052
36179W-VT-2	GINNIE MAE		10/01/2024	Paydown		4,362	4,362	4,400	4,399	0	(37)	0	(37)	0	4,362	0	0	0	73	01/20/2052
36179W-VT-2	GINNIE MAE		11/01/2024	Paydown		4,572	4,572	4,613	4,611	0	(39)	0	(39)	0	4,572	0	0	0	84	01/20/2052
36179W-VT-2	GINNIE MAE		12/01/2024	Paydown		4,313	4,313	4,351	4,350	0	(37)	0	(37)	0	4,313	0	0	0	86	01/20/2052
36179W-VW-5	GINNIE MAE		01/01/2024	Paydown		4,060	4,060	3,960	3,965	0	95	0	95	0	4,060	0	0	0	12	01/20/2052
36179W-VW-5	GINNIE MAE		02/01/2024	Paydown		6,791	6,791	6,623	6,632	0	159	0	159	0	6,791	0	0	0	40	01/20/2052
36179W-VW-5	GINNIE MAE		03/01/2024	Paydown		6,389	6,389	6,231	6,239	0	150	0	150	0	6,389	0	0	0	56	01/20/2052
36179W-VW-5	GINNIE MAE		04/01/2024	Paydown		7,329	7,329	7,148	7,157	0	172	0	172	0	7,329	0	0	0	86	01/20/2052
36179W-VW-5	GINNIE MAE		05/01/2024	Paydown		5,292	5,292	5,161	5,167	0	124	0	124	0	5,292	0	0	0	77	01/20/2052
36179W-VW-5	GINNIE MAE		06/01/2024	Paydown		6,251	6,251	6,097	6,104	0	147	0	147	0	6,251	0	0	0	109	01/20/2052
36179W-VW-5	GINNIE MAE		07/01/2024	Paydown		5,160	5,160	5,032	5,039	0	121	0	121	0	5,160	0	0	0	105	01/20/2052
36179W-VW-5	GINNIE MAE		08/01/2024	Paydown		7,245	7,245	7,066	7,075	0	170	0	170	0	7,245	0	0	0	169	01/20/2052
36179W-VW-5	GINNIE MAE		09/01/2024	Paydown		6,890	6,890	6,720	6,728	0	162	0	162	0	6,890	0	0	0	181	01/20/2052
36179W-VW-5	GINNIE MAE		10/01/2024	Paydown		6,852	6,852	6,683	6,692	0	161	0	161	0	6,852	0	0	0	200	01/20/2052
36179W-VW-5	GINNIE MAE		11/01/2024	Paydown		9,158	9,158	8,932	8,943	0	215	0	215	0	9,158	0	0	0	294	01/20/2052
36179W-VW-5	GINNIE MAE		12/01/2024	Paydown		8,119	8,119	7,919	7,929	0	190	0	190	0	8,119	0	0	0	284	01/20/2052
36179X-2J-4	GNMA2 30YR		01/01/2024	Paydown		2,993	2,993	2,925	2,927	0	67	0	67	0	2,993	0	0	0	11	05/20/2053
36179X-2J-4	GNMA2 30YR		02/01/2024	Paydown		3,210	3,210	3,136	3,138	0	72	0	72	0	3,210	0	0	0	24	05/20/2053
36179X-2J-4	GNMA2 30YR		03/01/2024	Paydown		5,703	5,703	5,572	5,576	0	127	0	127	0	5,703	0	0	0	64	05/20/2053
36179X-2J-4	GNMA2 30YR		04/01/2024	Paydown		5,446	5,446	5,321	5,324	0	121	0	121	0	5,446	0	0	0	82	05/20/2053
36179X-2J-4	GNMA2 30YR		05/01/2024	Paydown		5,297	5,297	5,176	5,179	0	118	0	118	0	5,297	0	0	0	99	05/20/2053
36179X-2J-4	GNMA2 30YR		06/01/2024	Paydown		4,714	4,714	4,606	4,609	0	105	0	105	0	4,714	0	0	0	106	05/20/2053
36179X-2J-4	GNMA2 30YR		07/01/2024	Paydown		5,332	5,332	5,209	5,213	0	119	0	119	0	5,332	0	0	0	140	05/20/2053
36179X-2J-4	GNMA2 30YR		08/01/2024	Paydown		4,413	4,413	4,312	4,315	0	98	0	98	0	4,413	0	0	0	132	05/20/2053
36179X-2J-4	GNMA2 30YR		09/01/2024	Paydown		6,873	6,873	6,715	6,720	0	153	0	153	0	6,873	0	0	0	232	05/20/2053
36179X-2J-4	GNMA2 30YR		10/01/2024	Paydown		5,190	5,190	5,071	5,075	0	116	0	116	0	5,190	0	0	0	195	05/20/2053
36179X-2J-4	GNMA2 30YR		11/01/2024	Paydown		8,000	8,000	7,816	7,822	0	178	0	178	0	8,000	0	0	0	330	05/20/2053
36179X-2J-4	GNMA2 30YR		12/01/2024	Paydown		7,703	7,703	7,526	7,531	0	172	0	172	0	7,703	0	0	0	347	05/20/2053
36179X-FH-4	GNMA2 30YR		01/01/2024	Paydown		5,305	5,305	5,189	5,192	0	114	0	114	0	5,305	0	0	0	20	09/20/2052
36179X-FH-4	GNMA2 30YR		02/01/2024	Paydown		5,520	5,520	5,399	5,402	0	118	0	118	0	5,520	0	0	0	41	09/20/2052
36179X-FH-4	GNMA2 30YR		03/01/2024	Paydown		6,454	6,454	6,313	6,316	0	138	0	138	0	6,454	0	0	0	73	09/20/2052
36179X-FH-4	GNMA2 30YR		04/01/2024	Paydown		7,572	7,572	7,406	7,410	0	162	0	162	0	7,572	0	0	0	114	09/20/2052
36179X-FH-4	GNMA2 30YR		05/01/2024	Paydown		7,637	7,637	7,470	7,474	0	164	0	164	0	7,637	0	0	0	143	09/20/2052
36179X-FH-4	GNMA2 30YR		06/01/2024	Paydown		8,597	8,597	8,408	8,412	0	184	0	184	0	8,597	0	0	0	193	09/20/2052
36179X-FH-4	GNMA2 30YR		07/01/2024	Paydown		6,405	6,405	6,265	6,268	0	137	0	137	0	6,405	0	0	0	168	09/20/2052
36179X-FH-4	GNMA2 30YR		08/01/2024	Paydown		8,944	8,944	8,748	8,752	0	192	0	192	0	8,944	0	0	0	268	09/20/2052

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179X-FH-4	GNMA2 30YR		09/01/2024	Paydown		9,119	9,119	8,919	8,923	0	196	0	196	0	9,119	0	0	0	308	09/20/2052
36179X-FH-4	GNMA2 30YR		10/01/2024	Paydown		8,337	8,337	8,155	8,158	0	179	0	179	0	8,337	0	0	0	313	09/20/2052
36179X-FH-4	GNMA2 30YR		11/01/2024	Paydown		8,573	8,573	8,385	8,389	0	184	0	184	0	8,573	0	0	0	354	09/20/2052
36179X-FH-4	GNMA2 30YR		12/01/2024	Paydown		7,348	7,348	7,188	7,191	0	158	0	158	0	7,348	0	0	0	331	09/20/2052
36179X-HX-7	GNMA2 30YR		01/01/2024	Paydown		2,634	2,634	2,468	2,476	0	158	0	158	0	2,634	0	0	0	9	10/20/2052
36179X-HX-7	GNMA2 30YR		02/01/2024	Paydown		2,862	2,862	2,682	2,691	0	171	0	171	0	2,862	0	0	0	19	10/20/2052
36179X-HX-7	GNMA2 30YR		03/01/2024	Paydown		2,994	2,994	2,805	2,814	0	179	0	179	0	2,994	0	0	0	30	10/20/2052
36179X-HX-7	GNMA2 30YR		04/01/2024	Paydown		2,942	2,942	2,756	2,766	0	176	0	176	0	2,942	0	0	0	39	10/20/2052
36179X-HX-7	GNMA2 30YR		05/01/2024	Paydown		3,423	3,423	3,207	3,218	0	205	0	205	0	3,423	0	0	0	57	10/20/2052
36179X-HX-7	GNMA2 30YR		06/01/2024	Paydown		4,111	4,111	3,852	3,865	0	246	0	246	0	4,111	0	0	0	82	10/20/2052
36179X-HX-7	GNMA2 30YR		07/01/2024	Paydown		3,455	3,455	3,237	3,248	0	207	0	207	0	3,455	0	0	0	81	10/20/2052
36179X-HX-7	GNMA2 30YR		08/01/2024	Paydown		4,241	4,241	3,973	3,987	0	254	0	254	0	4,241	0	0	0	113	10/20/2052
36179X-HX-7	GNMA2 30YR		09/01/2024	Paydown		3,889	3,889	3,643	3,656	0	233	0	233	0	3,889	0	0	0	117	10/20/2052
36179X-HX-7	GNMA2 30YR		10/01/2024	Paydown		4,062	4,062	3,806	3,819	0	243	0	243	0	4,062	0	0	0	135	10/20/2052
36179X-HX-7	GNMA2 30YR		11/01/2024	Paydown		4,462	4,462	4,181	4,195	0	267	0	267	0	4,462	0	0	0	164	10/20/2052
36179X-HX-7	GNMA2 30YR		12/01/2024	Paydown		3,964	3,964	3,714	3,727	0	237	0	237	0	3,964	0	0	0	159	10/20/2052
36179X-HY-5	GNMA2 30YR		01/01/2024	Paydown		10,078	10,078	9,615	9,642	0	436	0	436	0	10,078	0	0	0	38	10/20/2052
36179X-HY-5	GNMA2 30YR		02/01/2024	Paydown		10,245	10,245	9,775	9,802	0	443	0	443	0	10,245	0	0	0	77	10/20/2052
36179X-HY-5	GNMA2 30YR		03/01/2024	Paydown		14,636	14,636	13,964	14,003	0	633	0	633	0	14,636	0	0	0	165	10/20/2052
36179X-HY-5	GNMA2 30YR		04/01/2024	Paydown		14,514	14,514	13,847	13,886	0	627	0	627	0	14,514	0	0	0	218	10/20/2052
36179X-HY-5	GNMA2 30YR		05/01/2024	Paydown		15,445	15,445	14,735	14,777	0	668	0	668	0	15,445	0	0	0	290	10/20/2052
36179X-HY-5	GNMA2 30YR		06/01/2024	Paydown		16,931	16,931	16,153	16,199	0	732	0	732	0	16,931	0	0	0	381	10/20/2052
36179X-HY-5	GNMA2 30YR		07/01/2024	Paydown		15,029	15,029	14,338	14,379	0	650	0	650	0	15,029	0	0	0	395	10/20/2052
36179X-HY-5	GNMA2 30YR		08/01/2024	Paydown		15,962	15,962	15,229	15,272	0	690	0	690	0	15,962	0	0	0	479	10/20/2052
36179X-HY-5	GNMA2 30YR		09/01/2024	Paydown		14,938	14,938	14,252	14,293	0	646	0	646	0	14,938	0	0	0	504	10/20/2052
36179X-HY-5	GNMA2 30YR		10/01/2024	Paydown		15,201	15,201	14,503	14,544	0	657	0	657	0	15,201	0	0	0	570	10/20/2052
36179X-HY-5	GNMA2 30YR		11/01/2024	Paydown		18,740	18,740	17,879	17,930	0	810	0	810	0	18,740	0	0	0	773	10/20/2052
36179X-HY-5	GNMA2 30YR		12/01/2024	Paydown		15,448	15,448	14,739	14,781	0	668	0	668	0	15,448	0	0	0	695	10/20/2052
36179X-LH-7	GNMA2 30YR		01/01/2024	Paydown		3,996	3,996	4,025	4,023	0	(27)	0	(27)	0	3,996	0	0	0	17	11/20/2052
36179X-LH-7	GNMA2 30YR		02/01/2024	Paydown		3,732	3,732	3,758	3,757	0	(25)	0	(25)	0	3,732	0	0	0	31	11/20/2052
36179X-LH-7	GNMA2 30YR		03/01/2024	Paydown		4,892	4,892	4,927	4,925	0	(33)	0	(33)	0	4,892	0	0	0	61	11/20/2052
36179X-LH-7	GNMA2 30YR		04/01/2024	Paydown		5,214	5,214	5,252	5,250	0	(35)	0	(35)	0	5,214	0	0	0	87	11/20/2052
36179X-LH-7	GNMA2 30YR		05/01/2024	Paydown		5,397	5,397	5,435	5,433	0	(36)	0	(36)	0	5,397	0	0	0	112	11/20/2052
36179X-LH-7	GNMA2 30YR		06/01/2024	Paydown		5,379	5,379	5,418	5,415	0	(36)	0	(36)	0	5,379	0	0	0	134	11/20/2052
36179X-LH-7	GNMA2 30YR		07/01/2024	Paydown		5,266	5,266	5,304	5,302	0	(36)	0	(36)	0	5,266	0	0	0	154	11/20/2052
36179X-LH-7	GNMA2 30YR		08/01/2024	Paydown		5,479	5,479	5,518	5,516	0	(37)	0	(37)	0	5,479	0	0	0	183	11/20/2052
36179X-LH-7	GNMA2 30YR		09/01/2024	Paydown		6,373	6,373	6,418	6,416	0	(43)	0	(43)	0	6,373	0	0	0	239	11/20/2052
36179X-LH-7	GNMA2 30YR		10/01/2024	Paydown		5,902	5,902	5,945	5,942	0	(40)	0	(40)	0	5,902	0	0	0	246	11/20/2052
36179X-LH-7	GNMA2 30YR		11/01/2024	Paydown		8,402	8,402	8,463	8,459	0	(57)	0	(57)	0	8,402	0	0	0	385	11/20/2052
36179X-LH-7	GNMA2 30YR		12/01/2024	Paydown		5,652	5,652	5,693	5,691	0	(38)	0	(38)	0	5,652	0	0	0	283	11/20/2052
36179X-TC-0	GNMA2 30YR		01/01/2024	Paydown		9,296	9,296	8,909	8,913	0	383	0	383	0	9,296	0	0	0	39	02/20/2053
36179X-TC-0	GNMA2 30YR		02/01/2024	Paydown		9,673	9,673	9,271	9,274	0	399	0	399	0	9,673	0	0	0	55	02/20/2053
36179X-TC-0	GNMA2 30YR		03/01/2024	Paydown		10,800	10,800	10,351	10,355	0	445	0	445	0	10,800	0	0	0	106	02/20/2053
36179X-TC-0	GNMA2 30YR		04/01/2024	Paydown		12,703	12,703	12,175	12,179	0	524	0	524	0	12,703	0	0	0	178	02/20/2053
36179X-TC-0	GNMA2 30YR		05/01/2024	Paydown		12,616	12,616	12,092	12,096	0	520	0	520	0	12,616	0	0	0	229	02/20/2053
36179X-TC-0	GNMA2 30YR		06/01/2024	Paydown		14,099	14,099	13,513	13,518	0	581	0	581	0	14,099	0	0	0	315	02/20/2053
36179X-TC-0	GNMA2 30YR		07/01/2024	Paydown		10,305	10,305	9,876	9,880	0	425	0	425	0	10,305	0	0	0	273	02/20/2053
36179X-TC-0	GNMA2 30YR		07/02/2024	GOLDMAN SACHS		1,499,598	1,542,747	1,478,580	1,479,141	0	862	0	862	0	1,480,004	0	19,595	19,595	45,402	02/20/2053
36179X-TD-8	GNMA2 30YR		01/01/2024	Paydown		5,312	5,312	5,356	5,354	0	(42)	0	(42)	0	5,312	0	0	0	24	02/20/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179X-TD-8	GNMA2 30YR		02/01/2024	Paydown		14,793	14,793	14,918	14,912	0	(118)	0	(118)	0	14,793	0	0	0	136	02/20/2053
36179X-TD-8	GNMA2 30YR		03/01/2024	Paydown		14,615	14,615	14,738	14,732	0	(117)	0	(117)	0	14,615	0	0	0	201	02/20/2053
36179X-TD-8	GNMA2 30YR		04/01/2024	Paydown		11,814	11,814	11,913	11,908	0	(95)	0	(95)	0	11,814	0	0	0	217	02/20/2053
36179X-TD-8	GNMA2 30YR		04/25/2024	GOLDMAN SACHS		883,958	903,150	910,770	910,375	0	(22)	0	(22)	0	910,353	0	(26,395)	(26,395)	19,179	02/20/2053
36179X-TD-8	GNMA2 30YR		05/01/2024	Paydown		8,444	8,444	8,515	8,511	0	(68)	0	(68)	0	8,444	0	0	0	4,333	02/20/2053
36179X-VT-0	GNMA2 30YR		01/01/2024	Paydown		8,528	8,528	8,384	8,385	0	143	0	143	0	8,528	0	0	0	39	03/20/2053
36179X-VT-0	GNMA2 30YR		02/01/2024	Paydown		18,753	18,753	18,437	18,440	0	314	0	314	0	18,753	0	0	0	172	03/20/2053
36179X-VT-0	GNMA2 30YR		03/01/2024	Paydown		16,970	16,970	16,683	16,686	0	284	0	284	0	16,970	0	0	0	233	03/20/2053
36179X-VT-0	GNMA2 30YR		03/27/2024	CITICORP		987,828	987,211	972,711	972,839	0	23	0	23	0	972,862	0	14,966	14,966	16,138	03/20/2053
36179X-VT-0	GNMA2 30YR		04/01/2024	Paydown		16,590	16,590	16,310	16,313	0	277	0	277	0	16,590	0	0	0	669	03/20/2053
36179X-VT-0	GNMA2 30YR		04/25/2024	GOLDMAN SACHS		380,047	388,299	379,611	379,694	0	24	0	24	0	379,718	0	329	329	12,365	03/20/2053
36179X-VT-0	GNMA2 30YR		05/01/2024	Paydown		3,818	3,818	3,732	3,733	0	85	0	85	0	3,818	0	0	0	1,908	03/20/2053
36179X-X5-0	GNMA2 30YR		01/01/2024	Paydown		7,073	7,073	7,042	7,043	0	30	0	30	0	7,073	0	0	0	29	04/20/2053
36179X-X5-0	GNMA2 30YR		02/01/2024	Paydown		5,322	5,322	5,299	5,299	0	23	0	23	0	5,322	0	0	0	44	04/20/2053
36179X-X5-0	GNMA2 30YR		03/01/2024	Paydown		6,701	6,701	6,672	6,672	0	28	0	28	0	6,701	0	0	0	84	04/20/2053
36179X-X5-0	GNMA2 30YR		04/01/2024	Paydown		8,824	8,824	8,786	8,786	0	38	0	38	0	8,824	0	0	0	147	04/20/2053
36179X-X5-0	GNMA2 30YR		05/01/2024	Paydown		9,065	9,065	9,026	9,027	0	39	0	39	0	9,065	0	0	0	189	04/20/2053
36179X-X5-0	GNMA2 30YR		06/01/2024	Paydown		8,108	8,108	8,072	8,073	0	34	0	34	0	8,108	0	0	0	203	04/20/2053
36179X-X5-0	GNMA2 30YR		07/01/2024	Paydown		8,098	8,098	8,063	8,063	0	34	0	34	0	8,098	0	0	0	236	04/20/2053
36179X-X5-0	GNMA2 30YR		08/01/2024	Paydown		9,926	9,926	9,883	9,884	0	42	0	42	0	9,926	0	0	0	331	04/20/2053
36179X-X5-0	GNMA2 30YR		09/01/2024	Paydown		11,452	11,452	11,402	11,403	0	49	0	49	0	11,452	0	0	0	429	04/20/2053
36179X-X5-0	GNMA2 30YR		10/01/2024	Paydown		14,281	14,281	14,220	14,221	0	61	0	61	0	14,281	0	0	0	595	04/20/2053
36179X-X5-0	GNMA2 30YR		11/01/2024	Paydown		17,548	17,548	17,472	17,473	0	75	0	75	0	17,548	0	0	0	804	04/20/2053
36179X-X5-0	GNMA2 30YR		12/01/2024	Paydown		9,925	9,925	9,882	9,883	0	42	0	42	0	9,925	0	0	0	496	04/20/2053
36179Y-AR-5	GNMA2 30YR		01/01/2024	Paydown		2,172	2,172	2,122	2,123	0	48	0	48	0	2,172	0	0	0	9	07/20/2053
36179Y-AR-5	GNMA2 30YR		02/01/2024	Paydown		1,872	1,872	1,830	1,830	0	42	0	42	0	1,872	0	0	0	16	07/20/2053
36179Y-AR-5	GNMA2 30YR		03/01/2024	Paydown		2,591	2,591	2,532	2,533	0	58	0	58	0	2,591	0	0	0	32	07/20/2053
36179Y-AR-5	GNMA2 30YR		04/01/2024	Paydown		4,034	4,034	3,942	3,944	0	90	0	90	0	4,034	0	0	0	67	07/20/2053
36179Y-AR-5	GNMA2 30YR		05/01/2024	Paydown		4,338	4,338	4,239	4,241	0	97	0	97	0	4,338	0	0	0	90	07/20/2053
36179Y-AR-5	GNMA2 30YR		06/01/2024	Paydown		4,495	4,495	4,392	4,395	0	100	0	100	0	4,495	0	0	0	112	07/20/2053
36179Y-AR-5	GNMA2 30YR		07/01/2024	Paydown		4,433	4,433	4,332	4,334	0	99	0	99	0	4,433	0	0	0	129	07/20/2053
36179Y-AR-5	GNMA2 30YR		08/01/2024	Paydown		5,514	5,514	5,388	5,391	0	123	0	123	0	5,514	0	0	0	184	07/20/2053
36179Y-AR-5	GNMA2 30YR		09/01/2024	Paydown		5,113	5,113	4,996	4,999	0	114	0	114	0	5,113	0	0	0	192	07/20/2053
36179Y-AR-5	GNMA2 30YR		10/01/2024	Paydown		6,965	6,965	6,806	6,810	0	155	0	155	0	6,965	0	0	0	290	07/20/2053
36179Y-AR-5	GNMA2 30YR		11/01/2024	Paydown		11,548	11,548	11,285	11,291	0	258	0	258	0	11,548	0	0	0	529	07/20/2053
36179Y-AR-5	GNMA2 30YR		12/01/2024	Paydown		6,427	6,427	6,280	6,283	0	143	0	143	0	6,427	0	0	0	321	07/20/2053
36202D-MR-9	GINNIE MAE II POOL 3068		01/01/2024	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		02/01/2024	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		03/01/2024	Paydown		33	33	33	33	0	(1)	0	(1)	0	33	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		04/01/2024	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		05/01/2024	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		06/01/2024	Paydown		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		07/01/2024	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		08/01/2024	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		09/01/2024	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		10/01/2024	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		11/01/2024	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		12/01/2024	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-T6-8	GINNIE MAE II POOL 3273		01/01/2024	Paydown		2,008	2,008	2,021	2,021	0	(12)	0	(12)	0	2,008	0	0	0	10	08/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-T6-8	GINNIE MAE II POOL 3273		02/01/2024	Paydown		1,031	1,031	1,037	1,037	0	(6)	0	(6)	0	1,031	0	0	0	10	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		03/01/2024	Paydown		1,627	1,627	1,637	1,637	0	(10)	0	(10)	0	1,627	0	0	0	24	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		04/01/2024	Paydown		1,489	1,489	1,498	1,498	0	(9)	0	(9)	0	1,489	0	0	0	30	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		05/01/2024	Paydown		1,831	1,831	1,842	1,842	0	(11)	0	(11)	0	1,831	0	0	0	46	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		06/01/2024	Paydown		1,625	1,625	1,635	1,635	0	(10)	0	(10)	0	1,625	0	0	0	49	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		07/01/2024	Paydown		1,566	1,566	1,576	1,576	0	(10)	0	(10)	0	1,566	0	0	0	55	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		08/01/2024	Paydown		1,395	1,395	1,404	1,404	0	(9)	0	(9)	0	1,395	0	0	0	56	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		09/01/2024	Paydown		1,004	1,004	1,010	1,010	0	(6)	0	(6)	0	1,004	0	0	0	45	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		10/01/2024	Paydown		1,039	1,039	1,045	1,045	0	(6)	0	(6)	0	1,039	0	0	0	52	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		11/01/2024	Paydown		1,096	1,096	1,103	1,103	0	(7)	0	(7)	0	1,096	0	0	0	60	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		12/01/2024	Paydown		1,118	1,118	1,124	1,124	0	(7)	0	(7)	0	1,118	0	0	0	67	08/20/2032
36202D-ZE-4	GINNIE MAE II POOL 3441		01/01/2024	Paydown		1,067	1,067	1,019	1,037	0	30	0	30	0	1,067	0	0	0	4	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		01/01/2024	Paydown		534	534	510	519	0	15	0	15	0	534	0	0	0	2	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		01/01/2024	Paydown		1,754	1,754	1,680	1,708	0	46	0	46	0	1,754	0	0	0	7	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		02/01/2024	Paydown		1,266	1,266	1,210	1,231	0	36	0	36	0	1,266	0	0	0	10	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		02/01/2024	Paydown		633	633	605	615	0	18	0	18	0	633	0	0	0	5	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		02/01/2024	Paydown		2,081	2,081	1,994	2,026	0	55	0	55	0	2,081	0	0	0	16	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		03/01/2024	Paydown		2,969	2,969	2,836	2,885	0	84	0	84	0	2,969	0	0	0	33	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		03/01/2024	Paydown		1,484	1,484	1,418	1,443	0	42	0	42	0	1,484	0	0	0	17	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		03/01/2024	Paydown		4,880	4,880	4,675	4,751	0	129	0	129	0	4,880	0	0	0	55	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		04/01/2024	Paydown		1,039	1,039	993	1,010	0	29	0	29	0	1,039	0	0	0	16	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		04/01/2024	Paydown		520	520	496	505	0	15	0	15	0	520	0	0	0	8	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		04/01/2024	Paydown		1,708	1,708	1,636	1,663	0	45	0	45	0	1,708	0	0	0	26	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		05/01/2024	Paydown		1,067	1,067	1,020	1,037	0	30	0	30	0	1,067	0	0	0	20	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		05/01/2024	Paydown		534	534	510	519	0	15	0	15	0	534	0	0	0	10	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		05/01/2024	Paydown		1,754	1,754	1,681	1,708	0	46	0	46	0	1,754	0	0	0	33	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2024	Paydown		1,106	1,106	1,056	1,075	0	31	0	31	0	1,106	0	0	0	25	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2024	Paydown		553	553	528	537	0	16	0	16	0	553	0	0	0	12	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2024	Paydown		1,818	1,818	1,742	1,770	0	48	0	48	0	1,818	0	0	0	41	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		07/01/2024	Paydown		1,724	1,724	1,646	1,675	0	49	0	49	0	1,724	0	0	0	45	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		07/01/2024	Paydown		862	862	823	838	0	24	0	24	0	862	0	0	0	23	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		07/01/2024	Paydown		2,833	2,833	2,714	2,758	0	75	0	75	0	2,833	0	0	0	74	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		08/01/2024	Paydown		2,205	2,205	2,107	2,143	0	62	0	62	0	2,205	0	0	0	66	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		08/01/2024	Paydown		1,103	1,103	1,053	1,072	0	31	0	31	0	1,103	0	0	0	33	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		08/01/2024	Paydown		3,625	3,625	3,473	3,529	0	96	0	96	0	3,625	0	0	0	109	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2024	Paydown		1,023	1,023	977	994	0	29	0	29	0	1,023	0	0	0	35	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2024	Paydown		512	512	489	497	0	14	0	14	0	512	0	0	0	17	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2024	Paydown		1,682	1,682	1,611	1,638	0	44	0	44	0	1,682	0	0	0	57	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		10/01/2024	Paydown		2,029	2,029	1,938	1,972	0	57	0	57	0	2,029	0	0	0	76	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		10/01/2024	Paydown		1,015	1,015	969	986	0	29	0	29	0	1,015	0	0	0	38	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		10/01/2024	Paydown		3,335	3,335	3,195	3,247	0	88	0	88	0	3,335	0	0	0	125	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		11/01/2024	Paydown		1,223	1,223	1,168	1,189	0	34	0	34	0	1,223	0	0	0	50	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		11/01/2024	Paydown		612	612	584	594	0	17	0	17	0	612	0	0	0	25	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		11/01/2024	Paydown		2,011	2,011	1,926	1,957	0	53	0	53	0	2,011	0	0	0	83	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		12/01/2024	Paydown		1,201	1,201	1,147	1,167	0	34	0	34	0	1,201	0	0	0	54	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		12/01/2024	Paydown		600	600	573	583	0	17	0	17	0	600	0	0	0	27	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		12/01/2024	Paydown		1,973	1,973	1,891	1,921	0	52	0	52	0	1,973	0	0	0	89	09/20/2033
36202X-B7-1	GINNIE MAE I POOL 612162		01/01/2024	Paydown		1,218	1,218	1,274	1,274	0	(56)	0	(56)	0	1,218	0	0	0	6	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		02/01/2024	Paydown		1,304	1,304	1,364	1,364	0	(60)	0	(60)	0	1,304	0	0	0	12	05/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202X-B7-1	GINNIE MAE I POOL 612162		03/01/2024	Paydown		1,233	1,233	1,290	1,289	0	(56)	0	(56)	0	1,233	0	0	0	17	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		04/01/2024	Paydown		1,232	1,232	1,288	1,288	0	(56)	0	(56)	0	1,232	0	0	0	23	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		05/01/2024	Paydown		1,295	1,295	1,354	1,354	0	(59)	0	(59)	0	1,295	0	0	0	30	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		06/01/2024	Paydown		1,245	1,245	1,302	1,302	0	(57)	0	(57)	0	1,245	0	0	0	34	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		07/01/2024	Paydown		14,328	14,328	14,986	14,985	0	(656)	0	(656)	0	14,328	0	0	0	460	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		08/01/2024	Paydown		1,220	1,220	1,276	1,275	0	(56)	0	(56)	0	1,220	0	0	0	45	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		09/01/2024	Paydown		1,226	1,226	1,282	1,282	0	(56)	0	(56)	0	1,226	0	0	0	51	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		10/01/2024	Paydown		1,233	1,233	1,289	1,289	0	(56)	0	(56)	0	1,233	0	0	0	57	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		11/01/2024	Paydown		1,241	1,241	1,298	1,298	0	(57)	0	(57)	0	1,241	0	0	0	63	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		12/01/2024	Paydown		1,226	1,226	1,282	1,282	0	(56)	0	(56)	0	1,226	0	0	0	67	05/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		01/01/2024	Paydown		2,682	2,682	2,817	2,798	0	(116)	0	(116)	0	2,682	0	0	0	12	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		02/01/2024	Paydown		2,506	2,506	2,633	2,615	0	(109)	0	(109)	0	2,506	0	0	0	23	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		03/01/2024	Paydown		2,546	2,546	2,674	2,656	0	(110)	0	(110)	0	2,546	0	0	0	35	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		04/01/2024	Paydown		2,949	2,949	3,098	3,077	0	(128)	0	(128)	0	2,949	0	0	0	54	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		05/01/2024	Paydown		2,025	2,025	2,127	2,112	0	(88)	0	(88)	0	2,025	0	0	0	46	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		06/01/2024	Paydown		3,287	3,287	3,452	3,429	0	(142)	0	(142)	0	3,287	0	0	0	90	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		07/01/2024	Paydown		3,606	3,606	3,788	3,762	0	(156)	0	(156)	0	3,606	0	0	0	116	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		08/01/2024	Paydown		3,329	3,329	3,497	3,473	0	(144)	0	(144)	0	3,329	0	0	0	122	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		09/01/2024	Paydown		15,864	15,864	16,664	16,551	0	(687)	0	(687)	0	15,864	0	0	0	654	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		10/01/2024	Paydown		3,753	3,753	3,942	3,915	0	(163)	0	(163)	0	3,753	0	0	0	172	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		11/01/2024	Paydown		3,229	3,229	3,392	3,369	0	(140)	0	(140)	0	3,229	0	0	0	163	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		12/01/2024	Paydown		2,791	2,791	2,932	2,912	0	(121)	0	(121)	0	2,791	0	0	0	153	06/15/2033
36295D-NC-9	GINNIE MAE I POOL 667387		01/01/2024	Paydown		1,677	1,677	1,688	1,687	0	(10)	0	(10)	0	1,677	0	0	0	6	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		02/01/2024	Paydown		1,763	1,763	1,774	1,773	0	(11)	0	(11)	0	1,763	0	0	0	13	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		03/01/2024	Paydown		8,357	8,357	8,412	8,407	0	(50)	0	(50)	0	8,357	0	0	0	94	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		04/01/2024	Paydown		5,658	5,658	5,695	5,692	0	(34)	0	(34)	0	5,658	0	0	0	85	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		05/01/2024	Paydown		1,856	1,856	1,868	1,867	0	(11)	0	(11)	0	1,856	0	0	0	35	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		06/01/2024	Paydown		1,675	1,675	1,686	1,685	0	(10)	0	(10)	0	1,675	0	0	0	38	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		07/01/2024	Paydown		3,727	3,727	3,751	3,749	0	(22)	0	(22)	0	3,727	0	0	0	98	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		08/01/2024	Paydown		1,534	1,534	1,544	1,543	0	(9)	0	(9)	0	1,534	0	0	0	46	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		09/01/2024	Paydown		5,444	5,444	5,479	5,476	0	(33)	0	(33)	0	5,444	0	0	0	184	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		10/01/2024	Paydown		1,508	1,508	1,518	1,517	0	(9)	0	(9)	0	1,508	0	0	0	57	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		11/01/2024	Paydown		1,521	1,521	1,531	1,530	0	(9)	0	(9)	0	1,521	0	0	0	63	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		12/01/2024	Paydown		10,250	10,250	10,317	10,311	0	(61)	0	(61)	0	10,250	0	0	0	461	05/15/2039
38375L-UQ-1	GNR 2007-57 Z		11/01/2024	Paydown		22,833	22,833	26,430	25,640	0	(2,806)	0	(2,806)	0	22,833	0	0	0	1,151	10/20/2037
38375L-UQ-1	GNR 2007-57 Z		12/01/2024	Paydown		24,091	24,091	27,886	27,052	0	(2,961)	0	(2,961)	0	24,091	0	0	0	1,325	10/20/2037
38378B-BF-5	GINNIE MAE 2012-9 C IO		01/01/2024	Paydown		34,682	34,682	34,490	34,532	0	149	0	149	0	34,682	0	0	0	100	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		02/01/2024	Paydown		34,790	34,790	34,598	34,640	0	150	0	150	0	34,790	0	0	0	201	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		03/01/2024	Paydown		34,899	34,899	34,706	34,749	0	150	0	150	0	34,899	0	0	0	303	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		04/01/2024	Paydown		1,605,980	1,605,980	1,597,104	1,599,075	0	6,906	0	6,906	0	1,605,980	0	0	0	18,573	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		05/01/2024	Paydown		31,515	31,515	31,341	31,380	0	136	0	136	0	31,515	0	0	0	456	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		06/01/2024	Paydown		31,613	31,613	31,439	31,477	0	136	0	136	0	31,613	0	0	0	548	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		07/01/2024	Paydown		31,712	31,712	31,536	31,575	0	136	0	136	0	31,712	0	0	0	642	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		08/01/2024	Paydown		31,810	31,810	31,635	31,674	0	137	0	137	0	31,810	0	0	0	736	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		09/01/2024	Paydown		31,909	31,909	31,733	31,772	0	137	0	137	0	31,909	0	0	0	830	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		10/01/2024	Paydown		32,009	32,009	31,832	31,871	0	138	0	138	0	32,009	0	0	0	925	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		11/01/2024	Paydown		32,108	32,108	31,931	31,970	0	138	0	138	0	32,108	0	0	0	1,021	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		12/01/2024	Paydown		32,208	32,208	32,030	32,070	0	139	0	139	0	32,208	0	0	0	1,117	11/16/2052
38378B-SU-4	GINNIE MAE 2012-46 C		01/01/2024	Paydown		40,478	40,478	40,478	40,478	0	0	0	0	0	40,478	0	0	0	107	05/16/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378B-SU-4	GINNIE MAE 2012-46 C		02/01/2024	Paydown		40,600	40,600	40,600	40,600	0	0	0	0	0	40,600	0	0	0	215	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		03/01/2024	Paydown		40,722	40,722	40,722	40,722	0	0	0	0	0	40,722	0	0	0	323	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		04/01/2024	Paydown		40,845	40,845	40,845	40,845	0	0	0	0	0	40,845	0	0	0	432	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		05/01/2024	Paydown		40,968	40,968	40,968	40,968	0	0	0	0	0	40,968	0	0	0	542	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		06/01/2024	Paydown		41,092	41,092	41,092	41,092	0	0	0	0	0	41,092	0	0	0	653	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		07/01/2024	Paydown		41,216	41,216	41,216	41,216	0	0	0	0	0	41,216	0	0	0	764	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		08/01/2024	Paydown		41,340	41,340	41,340	41,340	0	0	0	0	0	41,340	0	0	0	875	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		09/01/2024	Paydown		41,465	41,465	41,465	41,465	0	0	0	0	0	41,465	0	0	0	988	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		10/01/2024	Paydown		41,590	41,590	41,590	41,590	0	0	0	0	0	41,590	0	0	0	1,101	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		11/01/2024	Paydown		41,716	41,716	41,716	41,716	0	0	0	0	0	41,716	0	0	0	1,214	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		12/01/2024	Paydown		41,841	41,841	41,841	41,841	0	0	0	0	0	41,841	0	0	0	1,329	05/16/2050
38378B-UY-3	GINNIE MAE 2012-58 C		01/01/2024	Paydown		22,764	22,764	22,708	22,753	0	12	0	12	0	22,764	0	0	0	59	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		01/01/2024	Paydown		19,919	19,919	19,870	19,919	0	0	0	0	0	19,919	0	0	0	52	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		02/01/2024	Paydown		22,831	22,831	22,775	22,819	0	12	0	12	0	22,831	0	0	0	119	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		02/01/2024	Paydown		19,977	19,977	19,928	19,977	0	0	0	0	0	19,977	0	0	0	104	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		03/01/2024	Paydown		22,898	22,898	22,842	22,886	0	12	0	12	0	22,898	0	0	0	179	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		03/01/2024	Paydown		20,036	20,036	19,986	20,036	0	0	0	0	0	20,036	0	0	0	157	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		04/01/2024	Paydown		22,965	22,965	22,909	22,953	0	12	0	12	0	22,965	0	0	0	240	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		04/01/2024	Paydown		20,095	20,095	20,045	20,095	0	0	0	0	0	20,095	0	0	0	210	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		05/01/2024	Paydown		23,033	23,033	22,976	23,021	0	12	0	12	0	23,033	0	0	0	300	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		05/01/2024	Paydown		20,154	20,154	20,104	20,154	0	0	0	0	0	20,154	0	0	0	263	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		06/01/2024	Paydown		23,100	23,100	23,043	23,088	0	12	0	12	0	23,100	0	0	0	362	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		06/01/2024	Paydown		20,213	20,213	20,163	20,213	0	0	0	0	0	20,213	0	0	0	316	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		07/01/2024	Paydown		23,168	23,168	23,111	23,156	0	12	0	12	0	23,168	0	0	0	423	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		07/01/2024	Paydown		20,272	20,272	20,222	20,272	0	0	0	0	0	20,272	0	0	0	370	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		08/01/2024	Paydown		23,236	23,236	23,179	23,224	0	12	0	12	0	23,236	0	0	0	485	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		08/01/2024	Paydown		20,332	20,332	20,282	20,332	0	0	0	0	0	20,332	0	0	0	424	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		09/01/2024	Paydown		23,304	23,304	23,247	23,292	0	12	0	12	0	23,304	0	0	0	547	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		09/01/2024	Paydown		20,391	20,391	20,341	20,391	0	0	0	0	0	20,391	0	0	0	479	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		10/01/2024	Paydown		23,373	23,373	23,315	23,361	0	12	0	12	0	23,373	0	0	0	610	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		10/01/2024	Paydown		20,451	20,451	20,401	20,451	0	0	0	0	0	20,451	0	0	0	533	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		11/01/2024	Paydown		23,441	23,441	23,384	23,429	0	12	0	12	0	23,441	0	0	0	673	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		11/01/2024	Paydown		20,511	20,511	20,461	20,511	0	0	0	0	0	20,511	0	0	0	589	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		12/01/2024	Paydown		23,510	23,510	23,452	23,498	0	12	0	12	0	23,510	0	0	0	736	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		12/01/2024	Paydown		20,571	20,571	20,521	20,571	0	0	0	0	0	20,571	0	0	0	644	02/16/2053
912803-CH-4	US TREASURY PRINCIPAL STRIP		02/13/2024	SQUIRE RE II		10,844,985	14,174,000	10,769,123	11,188,796	0	49,025	0	49,025	0	11,237,821	0	(392,836)	(392,836)	0	05/15/2030
912810-RK-6	US TREASURY NOTES		06/03/2024	BARCLAYS CAPITAL		1,427,570	2,000,000	2,100,164	2,087,812	0	(1,397)	0	(1,397)	0	2,086,416	0	(658,845)	(658,845)	40,110	02/15/2045
912810-RK-6	US TREASURY NOTES		10/30/2024	MORGAN STANLEY		1,078,529	1,500,000	1,575,123	1,565,859	0	(2,056)	0	(2,056)	0	1,563,803	0	(485,274)	(485,274)	45,346	02/15/2045
912810-RK-6	US TREASURY NOTES		11/06/2024	CITADEL SECURITIES		1,058,701	1,500,000	1,575,123	1,565,859	0	(2,104)	0	(2,104)	0	1,563,755	0	(505,054)	(505,054)	46,060	02/15/2045
912810-RK-6	US TREASURY NOTES		11/18/2024	CITADEL SECURITIES		2,127,949	3,000,000	3,209,015	3,183,024	0	(6,152)	0	(6,152)	0	3,176,872	0	(1,048,923)	(1,048,923)	94,565	02/15/2045
912810-SE-9	US TREASURY NOTES		10/15/2024	CITADEL SECURITIES		839,098	1,000,000	866,840	866,941	0	2,443	0	2,443	0	869,384	0	(30,287)	(30,287)	30,999	11/15/2048
912810-TJ-7	US TREASURY NOTES		08/01/2024	BARCLAYS CAPITAL		1,179,369	1,500,000	1,425,885	1,427,886	0	928	0	928	0	1,428,814	0	(249,445)	(249,445)	43,393	08/15/2052
912810-TJ-7	US TREASURY NOTES		12/02/2024	NOMURA		773,887	1,000,000	939,809	941,419	0	1,145	0	1,145	0	942,564	0	(168,677)	(168,677)	38,967	08/15/2052
912810-TK-4	US TREASURY NOTES		01/08/2024	BARCLAYS CAPITAL		2,632,676	3,000,000	2,936,028	2,938,941	0	61	0	61	0	2,939,002	0	(306,326)	(306,326)	40,445	08/15/2042
912810-TK-4	US TREASURY NOTES		06/03/2024	CITICORP		1,436,228	1,700,000	1,625,796	1,627,927	0	1,136	0	1,136	0	1,629,063	0	(192,836)	(192,836)	46,026	08/15/2042
912810-TM-0	US TREASURY NOTES		02/28/2024	BANK OF MONTREAL		1,393,822	1,500,000	1,403,971	1,405,178	0	504	0	504	0	1,405,682	0	(11,860)	(11,860)	17,473	11/15/2042
912810-TM-0	US TREASURY NOTES		03/04/2024	GOLDMAN SACHS		1,405,541	1,500,000	1,416,041	1,417,034	0	483	0	483	0	1,417,517	0	(11,976)	(11,976)	18,297	11/15/2042
912810-TM-0	US TREASURY NOTES		05/09/2024	GOLDMAN SACHS		913,434	1,000,000	948,051	948,641	0	667	0	667	0	949,308	0	(35,875)	(35,875)	19,451	11/15/2042
912810-TQ-1	US TREASURY NOTES		02/22/2024	BARCLAYS CAPITAL		1,357,611	1,500,000	1,497,252	1,497,329	0	53	0	53	0	1,497,382	0	(139,771)	(139,771)	30,340	02/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-TQ-1	US TREASURY NOTES		03/04/2024	BANK OF MONTREAL		919,371	1,000,000	1,005,551	1,005,433	0	(17)	0	(17)	0	1,005,416	0	(86,045)	(86,045)	21,398	02/15/2043
912810-TQ-1	US TREASURY NOTES		06/03/2024	CITICORP		903,980	1,000,000	1,005,551	1,005,433	0	(93)	0	(93)	0	1,005,340	0	(101,360)	(101,360)	31,085	02/15/2043
912810-TT-5	US TREASURY NOTES		11/06/2024	NOMURA		1,827,883	2,000,000	1,877,899	1,878,087	0	1,693	0	1,693	0	1,879,780	0	(51,897)	(51,897)	101,332	08/15/2053
912810-TT-5	US TREASURY NOTES		11/22/2024	BANK OF MONTREAL		921,324	1,000,000	938,949	939,044	0	897	0	897	0	939,941	0	(18,616)	(18,616)	52,683	08/15/2053
91282C-BM-2	US TREASURY		02/15/2024	Maturity		5,260,000	5,260,000	5,237,827	5,259,079	0	921	0	921	0	5,260,000	0	0	0	3,288	02/15/2024
91282C-BM-2	US TREASURY		02/15/2024	Maturity		730,000	730,000	726,923	729,872	0	128	0	128	0	730,000	0	0	0	456	02/15/2024
91282C-BM-2	US TREASURY		02/15/2024	Maturity		630,000	630,000	627,344	629,890	0	110	0	110	0	630,000	0	0	0	394	02/15/2024
91282C-BM-2	US TREASURY		02/15/2024	Maturity		18,450,000	18,450,000	18,372,226	18,446,769	0	3,231	0	3,231	0	18,450,000	0	0	0	11,531	02/15/2024
91282C-CC-3	US TREASURY		05/15/2024	Maturity		1,700,000	1,700,000	1,696,221	1,699,521	0	479	0	479	0	1,700,000	0	0	0	2,125	05/15/2024
91282C-CC-3	US TREASURY		05/15/2024	Maturity		14,700,000	14,700,000	14,667,319	14,695,861	0	4,139	0	4,139	0	14,700,000	0	0	0	18,375	05/15/2024
91282C-CG-4	US TREASURY		06/15/2024	Maturity		1,570,000	1,570,000	1,561,849	1,568,757	0	1,243	0	1,243	0	1,570,000	0	0	0	1,963	06/15/2024
91282C-CG-4	US TREASURY		06/15/2024	Maturity		1,810,000	1,810,000	1,800,603	1,808,567	0	1,433	0	1,433	0	1,810,000	0	0	0	2,263	06/15/2024
91282C-CG-4	US TREASURY		06/15/2024	Maturity		2,450,000	2,450,000	2,437,280	2,448,060	0	1,940	0	1,940	0	2,450,000	0	0	0	3,063	06/15/2024
91282C-EM-9	US TREASURY		11/18/2024	JP MORGAN		1,886,400	2,000,000	1,959,500	1,967,011	0	5,102	0	5,102	0	1,972,114	0	(85,714)	(85,714)	60,518	04/30/2029
91282C-EW-7	US TREASURY		01/02/2024	JP MORGAN		2,048,313	2,100,000	2,102,394	2,101,805	0	(6)	0	(6)	0	2,101,799	0	(53,486)	(53,486)	563	06/30/2027
91282C-EW-7	US TREASURY		02/22/2024	GOLDMAN SACHS		1,444,155	1,500,000	1,501,763	1,501,328	0	(92)	0	(92)	0	1,501,236	0	(57,081)	(57,081)	7,232	06/30/2027
91282C-FG-1	US TREASURY		08/31/2024	Maturity		760,000,000	760,000,000	753,532,813	757,599,277	0	2,400,723	0	2,400,723	0	760,000,000	0	0	0	24,700,000	08/31/2024
91282C-FU-0	US TREASURY		06/05/2024	BANK OF MONTREAL		4,451,645	4,500,000	4,431,988	4,436,472	0	6,754	0	6,754	0	4,443,226	0	8,419	8,419	111,476	10/31/2027
91282C-FV-8	US TREASURY		01/08/2024	BARCLAYS CAPITAL		2,013,430	2,000,000	2,037,430	2,035,964	0	(83)	0	(83)	0	2,035,881	0	(22,452)	(22,452)	12,466	11/15/2032
91282C-FV-8	US TREASURY		01/18/2024	BARCLAYS CAPITAL		2,997,644	3,000,000	3,053,508	3,051,381	0	(264)	0	(264)	0	3,051,118	0	(53,473)	(53,473)	22,098	11/15/2032
91282C-FV-8	US TREASURY		01/24/2024	MORGAN STANLEY		2,989,676	3,000,000	3,046,653	3,044,834	0	(308)	0	(308)	0	3,044,525	0	(54,850)	(54,850)	24,138	11/15/2032
91282C-FV-8	US TREASURY		01/29/2024	DEUTSCHE BANK		2,008,242	2,000,000	2,028,992	2,027,877	0	(231)	0	(231)	0	2,027,646	0	(19,404)	(19,404)	17,225	11/15/2032
91282C-FV-8	US TREASURY		02/01/2024	BANK OF AMERICA		3,065,496	3,000,000	2,925,676	2,926,222	0	560	0	560	0	2,926,782	0	138,714	138,714	26,858	11/15/2032
91282C-FV-8	US TREASURY		02/01/2024	DEUTSCHE BANK		2,037,617	2,000,000	1,947,742	1,948,108	0	395	0	395	0	1,948,503	0	89,114	89,114	17,905	11/15/2032
91282C-FV-8	US TREASURY		02/09/2024	JP MORGAN		2,885,149	2,900,000	2,863,217	2,863,390	0	354	0	354	0	2,863,744	0	21,405	21,405	29,249	11/15/2032
91282C-FV-8	US TREASURY		05/07/2024	GOLDMAN SACHS		2,052,413	2,100,000	2,077,744	2,077,824	0	798	0	798	0	2,078,622	0	(26,208)	(26,208)	41,647	11/15/2032
91282C-FV-8	US TREASURY		05/28/2024	CITICORP		1,426,825	1,470,900	1,451,945	1,452,020	0	759	0	759	0	1,452,779	0	(25,955)	(25,955)	32,646	11/15/2032
91282C-FV-8	US TREASURY		06/03/2024	JP MORGAN		518,433	529,100	522,282	522,309	0	281	0	281	0	522,589	0	(4,156)	(4,156)	12,099	11/15/2032
91282C-FX-4	US TREASURY		02/21/2024	CITADEL SECURITIES		3,382,402	3,400,000	3,368,886	3,372,745	0	4,028	0	4,028	0	3,376,772	0	5,630	5,630	35,115	11/30/2024
91282C-GR-6	US TREASURY		11/06/2024	BANK OF MONTREAL		3,011,123	3,000,000	3,012,237	3,009,946	0	(3,768)	0	(3,768)	0	3,006,178	0	4,944	4,944	159,064	03/15/2026
91282C-GR-6	US TREASURY		11/06/2024	DEUTSCHE BANK		5,018,538	5,000,000	5,000,759	5,000,608	0	(302)	0	(302)	0	5,000,306	0	18,232	18,232	265,107	03/15/2026
91282C-GR-6	US TREASURY		11/07/2024	DEUTSCHE BANK		502,186	500,000	499,631	499,667	0	117	0	117	0	499,784	0	2,402	2,402	26,575	03/15/2026
91282C-GR-6	US TREASURY		11/13/2024	DEUTSCHE BANK		501,846	500,000	499,631	499,667	0	118	0	118	0	499,785	0	2,061	2,061	26,958	03/15/2026
91282C-GR-6	US TREASURY		11/13/2024	NOMURA		501,854	500,000	499,631	499,667	0	118	0	118	0	499,785	0	2,069	2,069	26,958	03/15/2026
91282C-HE-4	US TREASURY		05/28/2024	CITICORP		1,251,855	1,300,000	1,286,243	1,287,792	0	1,011	0	1,011	0	1,288,802	0	(36,947)	(36,947)	23,305	05/31/2028
91282C-HK-0	US TREASURY		06/06/2024	BANK OF MONTREAL		1,874,388	1,900,000	1,899,042	1,899,080	0	623	0	623	0	1,899,702	0	(25,314)	(25,314)	71,198	06/30/2028
0109999999. Subtotal - Bonds - U.S. Governments						897,868,727	906,101,115	895,436,522	900,049,012	0	2,479,173	0	2,479,173	0	902,528,183	0	(4,659,458)	(4,659,458)	26,711,662	XXX
22411V-AP-3	CPPIB CAPITAL		08/13/2024	NOMURA		1,464,716	1,524,000	1,515,359	1,521,250	0	1,077	0	1,077	0	1,522,327	0	(57,611)	(57,611)	5,953	07/29/2025
045167-EU-3	ASIAN DEVELOPMENT BANK	C	07/01/2024	WELLS FARGO		1,957,072	2,031,000	2,027,304	2,030,004	0	375	0	375	0	2,030,379	0	(73,308)	(73,308)	8,568	04/29/2025
298785-JU-1	EUROPEAN INVESTMENT BANK	C	08/15/2024	ROYAL BANK OF CANADA		997,540	1,000,000	994,940	995,731	0	605	0	605	0	996,335	0	1,205	1,205	35,628	03/15/2028
459058-JE-4	INTL BK RECON & DEV	C	10/31/2024	WELLS FARGO		2,426,475	2,500,000	2,496,650	2,498,937	0	561	0	561	0	2,499,498	0	(73,023)	(73,023)	11,822	07/28/2025
46514B-RA-7	ISRAEL STATE OF	C	01/03/2024	JEFFERIES & COMPANY		1,273,050	1,350,000	1,342,157	1,342,734	0	14	0	14	0	1,342,748	0	(69,698)	(69,698)	28,350	01/17/2033
0309999999. Subtotal - Bonds - All Other Governments						8,118,853	8,405,000	8,376,410	8,388,656	0	2,632	0	2,632	0	8,391,287	0	(272,435)	(272,435)	90,321	XXX
125588-AA-7	GSA NATIONAL		01/10/2024	Redemption		104,303	104,303	104,303	104,303	0	0	0	0	0	104,303	0	0	0	313	09/10/2035
125588-AA-7	GSA NATIONAL		02/10/2024	Redemption		104,635	104,635	104,635	104,635	0	0	0	0	0	104,635	0	0	0	629	09/10/2035
125588-AA-7	GSA NATIONAL		03/10/2024	Redemption		104,967	104,967	104,967	104,967	0	0	0	0	0	104,967	0	0	0	946	09/10/2035
125588-AA-7	GSA NATIONAL		04/10/2024	Redemption		105,301	105,301	105,301	105,301	0	0	0	0	0	105,301	0	0	0	1,265	09/10/2035
125588-AA-7	GSA NATIONAL		05/10/2024	Redemption		105,636	105,636	105,636	105,636	0	0	0	0	0	105,636	0	0	0	1,587	09/10/2035
125588-AA-7	GSA NATIONAL		06/10/2024	Redemption		105,971	105,971	105,971	105,971	0	0	0	0	0	105,971	0	0	0	1,910	09/10/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
125580-AA-7	GSA NATIONAL		07/10/2024	Redemption		106,308	106,308	106,308	106,308	0	0	0	0	0	106,308	0	0	0	2,236	09/10/2035
125580-AA-7	GSA NATIONAL		08/10/2024	Redemption		106,646	106,646	106,646	106,646	0	0	0	0	0	106,646	0	0	0	2,563	09/10/2035
125580-AA-7	GSA NATIONAL		09/10/2024	Redemption		106,985	106,985	106,985	106,985	0	0	0	0	0	106,985	0	0	0	2,893	09/10/2035
125580-AA-7	GSA NATIONAL		10/10/2024	Redemption		112,804	112,804	112,804	112,804	0	0	0	0	0	112,804	0	0	0	3,389	09/10/2035
125580-AA-7	GSA NATIONAL		11/10/2024	Redemption		113,163	113,163	113,163	113,163	0	0	0	0	0	113,163	0	0	0	3,740	09/10/2035
125580-AA-7	GSA NATIONAL		12/10/2024	Redemption		113,522	113,522	113,522	113,522	0	0	0	0	0	113,522	0	0	0	4,092	09/10/2035
127080-AA-6	COLORADO SCHOOL		01/15/2024	Redemption		69,163	69,163	69,163	69,163	0	0	0	0	0	69,163	0	0	0	254	07/15/2050
127080-AA-6	COLORADO SCHOOL		02/15/2024	Redemption		69,417	69,417	69,417	69,417	0	0	0	0	0	69,417	0	0	0	510	07/15/2050
127080-AA-6	COLORADO SCHOOL		03/15/2024	Redemption		69,672	69,672	69,672	69,672	0	0	0	0	0	69,672	0	0	0	768	07/15/2050
127080-AA-6	COLORADO SCHOOL		04/15/2024	Redemption		69,928	69,928	69,928	69,928	0	0	0	0	0	69,928	0	0	0	1,028	07/15/2050
127080-AA-6	COLORADO SCHOOL		05/15/2024	Redemption		70,185	70,185	70,185	70,185	0	0	0	0	0	70,185	0	0	0	1,290	07/15/2050
127080-AA-6	COLORADO SCHOOL		06/15/2024	Redemption		70,443	70,443	70,443	70,443	0	0	0	0	0	70,443	0	0	0	1,553	07/15/2050
127080-AA-6	COLORADO SCHOOL		07/15/2024	Redemption		70,702	70,702	70,702	70,702	0	0	0	0	0	70,702	0	0	0	1,819	07/15/2050
127080-AA-6	COLORADO SCHOOL		08/15/2024	Redemption		70,962	70,962	70,962	70,962	0	0	0	0	0	70,962	0	0	0	2,086	07/15/2050
127080-AA-6	COLORADO SCHOOL		09/15/2024	Redemption		71,223	71,223	71,223	71,223	0	0	0	0	0	71,223	0	0	0	2,356	07/15/2050
127080-AA-6	COLORADO SCHOOL		10/15/2024	Redemption		71,485	71,485	71,485	71,485	0	0	0	0	0	71,485	0	0	0	2,627	07/15/2050
127080-AA-6	COLORADO SCHOOL		11/15/2024	Redemption		71,747	71,747	71,747	71,747	0	0	0	0	0	71,747	0	0	0	2,900	07/15/2050
127080-AA-6	COLORADO SCHOOL		12/15/2024	Redemption		72,011	72,011	72,011	72,011	0	0	0	0	0	72,011	0	0	0	3,175	07/15/2050
12795*-AA-2	DALLAS COUNTY		01/10/2024	Redemption		157,315	157,315	157,315	157,315	0	0	0	0	0	157,315	0	0	0	326	03/10/2031
12795*-AA-2	DALLAS COUNTY		01/10/2024	Redemption		157,315	157,315	136,184	136,805	0	20,510	0	20,510	0	157,315	0	0	0	326	03/10/2031
12795*-AA-2	DALLAS COUNTY		02/10/2024	Redemption		157,642	157,642	157,642	157,642	0	0	0	0	0	157,642	0	0	0	653	03/10/2031
12795*-AA-2	DALLAS COUNTY		02/10/2024	Redemption		157,642	157,642	136,467	137,090	0	20,552	0	20,552	0	157,642	0	0	0	653	03/10/2031
12795*-AA-2	DALLAS COUNTY		03/10/2024	Redemption		157,971	157,971	157,971	157,971	0	0	0	0	0	157,971	0	0	0	982	03/10/2031
12795*-AA-2	DALLAS COUNTY		03/10/2024	Redemption		157,971	157,971	136,752	137,375	0	20,595	0	20,595	0	157,971	0	0	0	982	03/10/2031
12795*-AA-2	DALLAS COUNTY		04/10/2024	Redemption		158,300	158,300	158,300	158,300	0	0	0	0	0	158,300	0	0	0	1,312	03/10/2031
12795*-AA-2	DALLAS COUNTY		04/10/2024	Redemption		158,300	158,300	137,037	137,662	0	20,638	0	20,638	0	158,300	0	0	0	1,312	03/10/2031
12795*-AA-2	DALLAS COUNTY		05/10/2024	Redemption		158,630	158,630	158,630	158,630	0	0	0	0	0	158,630	0	0	0	1,644	03/10/2031
12795*-AA-2	DALLAS COUNTY		05/10/2024	Redemption		158,630	158,630	137,322	137,948	0	20,681	0	20,681	0	158,630	0	0	0	1,644	03/10/2031
12795*-AA-2	DALLAS COUNTY		06/10/2024	Redemption		158,960	158,960	158,960	158,960	0	0	0	0	0	158,960	0	0	0	1,977	03/10/2031
12795*-AA-2	DALLAS COUNTY		06/10/2024	Redemption		158,960	158,960	137,608	138,236	0	20,724	0	20,724	0	158,960	0	0	0	1,977	03/10/2031
12795*-AA-2	DALLAS COUNTY		07/10/2024	Redemption		159,291	159,291	159,291	159,291	0	0	0	0	0	159,291	0	0	0	2,311	03/10/2031
12795*-AA-2	DALLAS COUNTY		07/10/2024	Redemption		159,291	159,291	137,895	138,524	0	20,767	0	20,767	0	159,291	0	0	0	2,311	03/10/2031
12795*-AA-2	DALLAS COUNTY		08/10/2024	Redemption		159,623	159,623	159,623	159,623	0	0	0	0	0	159,623	0	0	0	2,647	03/10/2031
12795*-AA-2	DALLAS COUNTY		08/10/2024	Redemption		159,623	159,623	138,182	138,812	0	20,811	0	20,811	0	159,623	0	0	0	2,647	03/10/2031
12795*-AA-2	DALLAS COUNTY		09/10/2024	Redemption		159,956	159,956	159,956	159,956	0	0	0	0	0	159,956	0	0	0	2,984	03/10/2031
12795*-AA-2	DALLAS COUNTY		09/10/2024	Redemption		159,956	159,956	138,470	139,102	0	20,854	0	20,854	0	159,956	0	0	0	2,984	03/10/2031
12795*-AA-2	DALLAS COUNTY		10/10/2024	Redemption		160,289	160,289	160,289	160,289	0	0	0	0	0	160,289	0	0	0	3,322	03/10/2031
12795*-AA-2	DALLAS COUNTY		10/10/2024	Redemption		160,289	160,289	138,759	139,391	0	20,898	0	20,898	0	160,289	0	0	0	3,322	03/10/2031
12795*-AA-2	DALLAS COUNTY		11/10/2024	Redemption		160,623	160,623	160,623	160,623	0	0	0	0	0	160,623	0	0	0	3,662	03/10/2031
12795*-AA-2	DALLAS COUNTY		11/10/2024	Redemption		160,623	160,623	139,048	139,682	0	20,941	0	20,941	0	160,623	0	0	0	3,662	03/10/2031
12795*-AA-2	DALLAS COUNTY		12/10/2024	Redemption		160,958	160,958	160,958	160,958	0	0	0	0	0	160,958	0	0	0	4,003	03/10/2031
12795*-AA-2	DALLAS COUNTY		12/10/2024	Redemption		160,958	160,958	139,337	139,973	0	20,985	0	20,985	0	160,958	0	0	0	4,003	03/10/2031
12795*-AB-0	DALLAS COUNTY		01/10/2024	Redemption		32,081	32,081	32,081	32,081	0	0	0	0	0	32,081	0	0	0	121	03/10/2031
12795*-AB-0	DALLAS COUNTY		02/10/2024	Redemption		32,214	32,214	32,214	32,214	0	0	0	0	0	32,214	0	0	0	243	03/10/2031
12795*-AB-0	DALLAS COUNTY		03/10/2024	Redemption		32,348	32,348	32,348	32,348	0	0	0	0	0	32,348	0	0	0	367	03/10/2031
12795*-AB-0	DALLAS COUNTY		04/10/2024	Redemption		32,482	32,482	32,482	32,482	0	0	0	0	0	32,482	0	0	0	491	03/10/2031
12795*-AB-0	DALLAS COUNTY		05/10/2024	Redemption		32,617	32,617	32,617	32,617	0	0	0	0	0	32,617	0	0	0	616	03/10/2031
12795*-AB-0	DALLAS COUNTY		06/10/2024	Redemption		32,752	32,752	32,752	32,752	0	0	0	0	0	32,752	0	0	0	743	03/10/2031
12795*-AB-0	DALLAS COUNTY		07/10/2024	Redemption		32,888	32,888	32,888	32,888	0	0	0	0	0	32,888	0	0	0	870	03/10/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12795*-AB-0	DALLAS COUNTY		08/10/2024	Redemption		33,025	33,025	33,025	33,025	0	0	0	0	0	33,025	0	0	0	998	03/10/2031
12795*-AB-0	DALLAS COUNTY		09/01/2024	RILA		3,092,878	3,092,878	3,092,878	3,092,878	0	0	0	0	0	3,092,878	0	0	0	101,668	03/10/2031
373384-NZ-5	GEORGIA ST		11/01/2024	Call 100.0000		1,070,000	1,070,000	1,105,428	1,083,245	0	(8,145)	0	(8,145)	0	1,075,100	0	(5,100)	(5,100)	48,182	11/01/2025
45886*-AA-2	GSA		01/15/2024	Redemption		21,817	21,817	21,893	21,890	0	(73)	0	(73)	0	21,817	0	0	0	83	09/15/2042
45886*-AA-2	GSA		02/15/2024	Redemption		21,900	21,900	21,976	21,973	0	(73)	0	(73)	0	21,900	0	0	0	166	09/15/2042
45886*-AA-2	GSA		03/15/2024	Redemption		21,983	21,983	22,060	22,056	0	(73)	0	(73)	0	21,983	0	0	0	250	09/15/2042
45886*-AA-2	GSA		04/15/2024	Redemption		22,066	22,066	22,143	22,139	0	(73)	0	(73)	0	22,066	0	0	0	335	09/15/2042
45886*-AA-2	GSA		05/15/2024	Redemption		22,150	22,150	22,227	22,223	0	(74)	0	(74)	0	22,150	0	0	0	420	09/15/2042
45886*-AA-2	GSA		06/15/2024	Redemption		22,234	22,234	22,311	22,308	0	(74)	0	(74)	0	22,234	0	0	0	506	09/15/2042
45886*-AA-2	GSA		07/15/2024	Redemption		22,318	22,318	22,396	22,392	0	(74)	0	(74)	0	22,318	0	0	0	592	09/15/2042
45886*-AA-2	GSA		08/15/2024	Redemption		22,403	22,403	22,481	22,477	0	(75)	0	(75)	0	22,403	0	0	0	679	09/15/2042
45886*-AA-2	GSA		09/15/2024	Redemption		22,487	22,487	22,566	22,562	0	(75)	0	(75)	0	22,487	0	0	0	767	09/15/2042
45886*-AA-2	GSA		10/15/2024	Redemption		22,573	22,573	22,652	22,648	0	(75)	0	(75)	0	22,573	0	0	0	856	09/15/2042
45886*-AA-2	GSA		11/15/2024	Redemption		22,658	22,658	22,738	22,734	0	(75)	0	(75)	0	22,658	0	0	0	945	09/15/2042
45886*-AA-2	GSA		12/15/2024	Redemption		22,744	22,744	22,824	22,820	0	(76)	0	(76)	0	22,744	0	0	0	1,035	09/15/2042
48730P-AB-6	KEENAN DEV ASSOC OF TENN		01/15/2024	Redemption		352,555	352,555	406,037	378,000	0	(25,445)	0	(25,445)	0	352,555	0	0	0	14,102	07/15/2028
48730P-AB-6	KEENAN DEV ASSOC OF TENN		07/15/2024	Redemption		366,707	366,707	422,336	393,173	0	(26,466)	0	(26,466)	0	366,707	0	0	0	29,337	07/15/2028
64149#-AA-2	NEVADA SUPREME COURT		01/15/2024	Redemption		14,353	14,353	14,353	14,353	0	0	0	0	0	14,353	0	0	0	47	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		02/15/2024	Redemption		14,400	14,400	14,400	14,400	0	0	0	0	0	14,400	0	0	0	94	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		03/15/2024	Redemption		14,447	14,447	14,447	14,447	0	0	0	0	0	14,447	0	0	0	142	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		04/15/2024	Redemption		14,494	14,494	14,494	14,494	0	0	0	0	0	14,494	0	0	0	190	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		05/15/2024	Redemption		14,133	14,133	14,133	14,133	0	0	0	0	0	14,133	0	0	0	231	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		06/15/2024	Redemption		14,179	14,179	14,179	14,179	0	0	0	0	0	14,179	0	0	0	279	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		07/15/2024	Redemption		14,226	14,226	14,226	14,226	0	0	0	0	0	14,226	0	0	0	326	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		08/15/2024	Redemption		14,273	14,273	14,273	14,273	0	0	0	0	0	14,273	0	0	0	374	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		09/15/2024	Redemption		14,319	14,319	14,319	14,319	0	0	0	0	0	14,319	0	0	0	422	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		10/15/2024	Redemption		14,366	14,366	14,366	14,366	0	0	0	0	0	14,366	0	0	0	471	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		11/15/2024	Redemption		14,413	14,413	14,413	14,413	0	0	0	0	0	14,413	0	0	0	519	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		12/15/2024	Redemption		14,460	14,460	14,460	14,460	0	0	0	0	0	14,460	0	0	0	568	03/31/2042
82817*-AA-9	GSA NOAA SSMC III		01/05/2024	Redemption		83,182	83,182	83,182	83,182	0	0	0	0	0	83,182	0	0	0	264	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		02/05/2024	Redemption		83,447	83,447	83,447	83,447	0	0	0	0	0	83,447	0	0	0	530	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		03/05/2024	Redemption		83,711	83,711	83,711	83,711	0	0	0	0	0	83,711	0	0	0	797	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		04/05/2024	Redemption		83,977	83,977	83,977	83,977	0	0	0	0	0	83,977	0	0	0	1,067	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		05/05/2024	Redemption		84,244	84,244	84,244	84,244	0	0	0	0	0	84,244	0	0	0	1,337	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		06/05/2024	Redemption		84,511	84,511	84,511	84,511	0	0	0	0	0	84,511	0	0	0	1,610	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		07/05/2024	Redemption		84,780	84,780	84,780	84,780	0	0	0	0	0	84,780	0	0	0	1,884	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		08/05/2024	Redemption		85,049	85,049	85,049	85,049	0	0	0	0	0	85,049	0	0	0	2,160	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		09/05/2024	Redemption		85,319	85,319	85,319	85,319	0	0	0	0	0	85,319	0	0	0	2,438	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		10/05/2024	Redemption		85,590	85,590	85,590	85,590	0	0	0	0	0	85,590	0	0	0	2,718	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		11/05/2024	Redemption		85,862	85,862	85,862	85,862	0	0	0	0	0	85,862	0	0	0	2,999	01/05/2029
82817*-AA-9	GSA NOAA SSMC III		12/05/2024	Redemption		86,134	86,134	86,134	86,134	0	0	0	0	0	86,134	0	0	0	3,282	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		01/05/2024	Redemption		42,105	42,105	42,105	42,105	0	0	0	0	0	42,105	0	0	0	136	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		02/05/2024	Redemption		42,242	42,242	42,242	42,242	0	0	0	0	0	42,242	0	0	0	274	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		03/05/2024	Redemption		42,378	42,378	42,378	42,378	0	0	0	0	0	42,378	0	0	0	412	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		04/05/2024	Redemption		42,516	42,516	42,516	42,516	0	0	0	0	0	42,516	0	0	0	551	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		05/05/2024	Redemption		42,653	42,653	42,653	42,653	0	0	0	0	0	42,653	0	0	0	691	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		06/05/2024	Redemption		42,792	42,792	42,792	42,792	0	0	0	0	0	42,792	0	0	0	832	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		07/05/2024	Redemption		42,930	42,930	42,930	42,930	0	0	0	0	0	42,930	0	0	0	974	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV		08/05/2024	Redemption		43,069	43,069	43,069	43,069	0	0	0	0	0	43,069	0	0	0	1,117	01/05/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
828187-AA-7	GSA NOAA SSMC IV		09/05/2024	Redemption		43,209	43,209	43,209	43,209	0	0	0	0	0	43,209	0	0	0	1,261	01/05/2029
828187-AA-7	GSA NOAA SSMC IV		10/05/2024	Redemption		43,349	43,349	43,349	43,349	0	0	0	0	0	43,349	0	0	0	1,405	01/05/2029
828187-AA-7	GSA NOAA SSMC IV		11/05/2024	Redemption		43,489	43,489	43,489	43,489	0	0	0	0	0	43,489	0	0	0	1,551	01/05/2029
828187-AA-7	GSA NOAA SSMC IV		12/05/2024	Redemption		43,630	43,630	43,630	43,630	0	0	0	0	0	43,630	0	0	0	1,697	01/05/2029
917542-QV-7	UTAH ST		07/01/2024	Redemption		282,421	282,421	284,408	282,809	0	(388)	0	(388)	0	282,421	0	0	0	9,995	07/01/2025
93974C-PM-6	WASHINGTON ST		04/01/2024	Call 102.1590		536,335	525,000	632,924	606,329	0	(1,476)	0	(1,476)	0	604,853	0	(79,853)	(79,853)	30,518	08/01/2039
93974C-PM-6	WASHINGTON ST		04/01/2024	Call 102.1590		6,239,872	6,108,000	7,147,948	6,887,465	0	(13,972)	0	(13,972)	0	6,873,493	0	(765,493)	(765,493)	355,058	08/01/2039
93974C-RE-2	WASHINGTON ST		04/01/2024	Call 100.0000		3,942,000	3,942,000	4,629,837	4,490,147	0	(7,768)	0	(7,768)	0	4,482,380	0	(540,380)	(540,380)	135,079	08/01/2040
96928*-DC-8	GSA		01/15/2024	Redemption		49,229	49,229	49,761	49,442	0	(213)	0	(213)	0	49,229	0	0	0	218	09/15/2031
96928*-DC-8	GSA		02/15/2024	Redemption		49,447	49,447	49,982	49,661	0	(214)	0	(214)	0	49,447	0	0	0	438	09/15/2031
96928*-DC-8	GSA		03/15/2024	Redemption		49,667	49,667	50,203	49,882	0	(215)	0	(215)	0	49,667	0	0	0	661	09/15/2031
96928*-DC-8	GSA		04/15/2024	Redemption		49,887	49,887	50,426	50,103	0	(216)	0	(216)	0	49,887	0	0	0	885	09/15/2031
96928*-DC-8	GSA		05/15/2024	Redemption		50,108	50,108	50,649	50,325	0	(217)	0	(217)	0	50,108	0	0	0	1,111	09/15/2031
96928*-DC-8	GSA		06/15/2024	Redemption		50,330	50,330	50,874	50,548	0	(218)	0	(218)	0	50,330	0	0	0	1,339	09/15/2031
96928*-DC-8	GSA		07/15/2024	Redemption		50,553	50,553	51,099	50,772	0	(219)	0	(219)	0	50,553	0	0	0	1,569	09/15/2031
96928*-DC-8	GSA		08/15/2024	Redemption		50,777	50,777	51,326	50,997	0	(220)	0	(220)	0	50,777	0	0	0	1,801	09/15/2031
96928*-DC-8	GSA		09/15/2024	Redemption		51,003	51,003	51,554	51,223	0	(221)	0	(221)	0	51,003	0	0	0	2,035	09/15/2031
96928*-DC-8	GSA		10/15/2024	Redemption		51,229	51,229	51,782	51,450	0	(222)	0	(222)	0	51,229	0	0	0	2,271	09/15/2031
96928*-DC-8	GSA		11/15/2024	Redemption		51,456	51,456	52,012	51,678	0	(223)	0	(223)	0	51,456	0	0	0	2,509	09/15/2031
96928*-DC-8	GSA		12/15/2024	Redemption		51,684	51,684	52,242	51,908	0	(224)	0	(224)	0	51,684	0	0	0	2,750	09/15/2031
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						24,674,404	24,531,197	26,264,409	25,760,232	0	161,784	0	161,784	0	25,922,023	0	(1,390,826)	(1,390,826)	885,834	XXX
05914F-JD-3	BALTIMORE CNTY MD		10/18/2024	Call 100.0000		5,995,000	5,995,000	6,499,479	6,394,115	0	(17,924)	0	(17,924)	0	6,376,191	0	(381,191)	(381,191)	291,815	11/01/2040
05914F-JD-3	BALTIMORE CNTY MD		10/18/2024	Call 100.0000		515,000	515,000	588,140	572,934	0	(2,692)	0	(2,692)	0	570,242	0	(55,242)	(55,242)	25,068	11/01/2040
249174-MQ-3	DENVER COLO CITY		12/01/2024	Redemption		15,000	15,000	18,043	16,962	0	(1,962)	0	(1,962)	0	15,000	0	0	0	850	12/01/2033
249174-MQ-3	DENVER COLO CITY		12/01/2024	Redemption		220,000	220,000	255,427	242,672	0	(22,672)	0	(22,672)	0	220,000	0	0	0	12,461	12/01/2033
544646-XZ-0	LOS ANGELES CALIF		04/30/2024	Call 100.8150		8,430,150	8,362,000	9,725,591	9,310,812	0	(29,881)	0	(29,881)	0	9,280,931	0	(918,931)	(918,931)	467,494	07/01/2034
544646-XZ-0	LOS ANGELES CALIF		04/30/2024	Call 100.8150		724,860	719,000	866,675	822,265	0	(3,288)	0	(3,288)	0	818,977	0	(99,977)	(99,977)	40,197	07/01/2034
718814-ZZ-2	PHOENIX ARIZ		07/01/2024	Redemption		150,000	150,000	166,836	160,281	0	(10,281)	0	(10,281)	0	150,000	0	0	0	7,904	07/01/2034
79771T-GE-1	SAN FRANCISCO		06/18/2024	Call 100.0000		700,000	700,000	788,501	739,247	0	1,138	0	1,138	0	740,385	0	(40,385)	(40,385)	20,073	06/15/2030
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,750,010	16,676,000	18,908,692	18,259,288	0	(87,562)	0	(87,562)	0	18,171,726	0	(1,495,726)	(1,495,726)	865,862	XXX
207758-KM-4	CONNECTICUT ST SPL		11/01/2024	Call 100.0000		465,000	465,000	506,097	484,648	0	(3,834)	0	(3,834)	0	480,814	0	(15,814)	(15,814)	25,384	11/01/2030
207758-KM-4	CONNECTICUT ST SPL		12/19/2024	Call 100.5030		3,391,976	3,375,000	3,684,835	3,523,372	0	(17,477)	0	(17,477)	0	3,505,895	0	(130,895)	(130,895)	225,783	11/01/2030
231266-FD-4	CURATORS UNIV		11/01/2024	Redemption		180,000	180,000	212,444	203,531	0	(23,531)	0	(23,531)	0	180,000	0	0	0	10,728	11/01/2039
25477G-EU-5	DISTRICT COLUMBIA		10/02/2024	Call 105.2610		5,263,050	5,000,000	5,816,283	5,539,165	0	(44,946)	0	(44,946)	0	5,494,219	0	(494,219)	(494,219)	496,409	12/01/2035
29270C-VF-9	ENERGY NORTHWEST		07/01/2024	Maturity		2,600,000	2,600,000	2,809,258	2,620,018	0	(20,018)	0	(20,018)	0	2,600,000	0	0	0	133,224	07/01/2024
30293A-AN-0	FREMF 2015-K47 B		10/21/2024	ATHENE ANNUITY		5,218,046	5,290,000	5,237,927	5,269,883	0	2,922	0	2,922	0	5,272,805	0	(54,759)	(54,759)	171,709	06/25/2048
30297M-AS-9	FREMF 2018-K733		10/21/2024	ATHENE ANNUITY		4,954,452	5,000,000	4,834,705	4,948,574	0	27,083	0	27,083	0	4,975,658	0	(21,206)	(21,206)	184,262	09/25/2025
3128M4-Z4-8	FREDDIE MAC GOLD G03163		01/01/2024	Paydown		1,036	1,036	1,018	1,018	0	18	0	18	0	1,036	0	0	0	5	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		02/01/2024	Paydown		6,192	6,192	6,085	6,085	0	107	0	107	0	6,192	0	0	0	57	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		03/01/2024	Paydown		1,092	1,092	1,073	1,073	0	19	0	19	0	1,092	0	0	0	15	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		04/01/2024	Paydown		956	956	939	939	0	17	0	17	0	956	0	0	0	18	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		05/01/2024	Paydown		1,012	1,012	994	994	0	17	0	17	0	1,012	0	0	0	23	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		06/01/2024	Paydown		1,354	1,354	1,331	1,331	0	23	0	23	0	1,354	0	0	0	37	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		07/01/2024	Paydown		3,250	3,250	3,194	3,194	0	56	0	56	0	3,250	0	0	0	104	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		08/01/2024	Paydown		1,010	1,010	993	993	0	17	0	17	0	1,010	0	0	0	37	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		09/01/2024	Paydown		4,669	4,669	4,589	4,589	0	81	0	81	0	4,669	0	0	0	193	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		10/01/2024	Paydown		1,012	1,012	994	994	0	17	0	17	0	1,012	0	0	0	46	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		11/01/2024	Paydown		988	988	971	971	0	17	0	17	0	988	0	0	0	50	08/01/2037
3128M4-Z4-8	FREDDIE MAC GOLD G03163		12/01/2024	Paydown		966	966	949	949	0	17	0	17	0	966	0	0	0	53	08/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M7-GY-6	FREDDIE MAC GOLD G05315		01/01/2024	Paydown		865	865	917	917	0	(51)	0	(51)	0	865	0	0	0	4	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		02/01/2024	Paydown		696	696	737	737	0	(41)	0	(41)	0	696	0	0	0	6	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		03/01/2024	Paydown		595	595	631	631	0	(35)	0	(35)	0	595	0	0	0	7	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		04/01/2024	Paydown		878	878	930	930	0	(52)	0	(52)	0	878	0	0	0	15	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		05/01/2024	Paydown		727	727	770	770	0	(43)	0	(43)	0	727	0	0	0	15	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		06/01/2024	Paydown		1,173	1,173	1,242	1,242	0	(69)	0	(69)	0	1,173	0	0	0	29	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		07/01/2024	Paydown		883	883	935	935	0	(52)	0	(52)	0	883	0	0	0	26	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		08/01/2024	Paydown		874	874	925	925	0	(52)	0	(52)	0	874	0	0	0	29	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		09/01/2024	Paydown		909	909	963	963	0	(54)	0	(54)	0	909	0	0	0	34	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		10/01/2024	Paydown		615	615	652	652	0	(36)	0	(36)	0	615	0	0	0	26	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		11/01/2024	Paydown		709	709	751	751	0	(42)	0	(42)	0	709	0	0	0	33	03/01/2035
3128M7-GY-6	FREDDIE MAC GOLD G05315		12/01/2024	Paydown		744	744	788	788	0	(44)	0	(44)	0	744	0	0	0	37	03/01/2035
3128M7-MV-5	FREDDIE MAC GOLD G05472		01/01/2024	Paydown		409	409	413	413	0	(4)	0	(4)	0	409	0	0	0	2	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		02/01/2024	Paydown		466	466	470	470	0	(4)	0	(4)	0	466	0	0	0	4	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		03/01/2024	Paydown		454	454	458	458	0	(4)	0	(4)	0	454	0	0	0	5	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		04/01/2024	Paydown		553	553	557	557	0	(5)	0	(5)	0	553	0	0	0	8	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		05/01/2024	Paydown		593	593	598	598	0	(5)	0	(5)	0	593	0	0	0	11	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		06/01/2024	Paydown		669	669	675	675	0	(6)	0	(6)	0	669	0	0	0	15	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		07/01/2024	Paydown		403	403	406	406	0	(4)	0	(4)	0	403	0	0	0	11	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		08/01/2024	Paydown		554	554	558	558	0	(5)	0	(5)	0	554	0	0	0	17	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		09/01/2024	Paydown		475	475	479	479	0	(4)	0	(4)	0	475	0	0	0	16	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		10/01/2024	Paydown		470	470	474	474	0	(4)	0	(4)	0	470	0	0	0	18	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		11/01/2024	Paydown		636	636	642	642	0	(6)	0	(6)	0	636	0	0	0	26	06/01/2039
3128M7-MV-5	FREDDIE MAC GOLD G05472		12/01/2024	Paydown		906	906	914	914	0	(8)	0	(8)	0	906	0	0	0	41	06/01/2039
3128MF-S4-1	FG G16639		01/01/2024	Paydown		15,473	15,473	15,988	15,933	0	(460)	0	(460)	0	15,473	0	0	0	39	09/01/2033
3128MF-S4-1	FG G16639		02/01/2024	Paydown		8,859	8,859	9,154	9,122	0	(263)	0	(263)	0	8,859	0	0	0	44	09/01/2033
3128MF-S4-1	FG G16639		03/01/2024	Paydown		11,104	11,104	11,473	11,434	0	(330)	0	(330)	0	11,104	0	0	0	83	09/01/2033
3128MF-S4-1	FG G16639		04/01/2024	Paydown		11,874	11,874	12,269	12,227	0	(353)	0	(353)	0	11,874	0	0	0	119	09/01/2033
3128MF-S4-1	FG G16639		05/01/2024	Paydown		16,542	16,542	17,092	17,033	0	(492)	0	(492)	0	16,542	0	0	0	207	09/01/2033
3128MF-S4-1	FG G16639		06/01/2024	Paydown		8,905	8,905	9,201	9,169	0	(265)	0	(265)	0	8,905	0	0	0	134	09/01/2033
3128MF-S4-1	FG G16639		07/01/2024	Paydown		9,911	9,911	10,241	10,205	0	(295)	0	(295)	0	9,911	0	0	0	173	09/01/2033
3128MF-S4-1	FG G16639		08/01/2024	Paydown		11,486	11,486	11,868	11,827	0	(341)	0	(341)	0	11,486	0	0	0	230	09/01/2033
3128MF-S4-1	FG G16639		09/01/2024	Paydown		7,308	7,308	7,551	7,525	0	(217)	0	(217)	0	7,308	0	0	0	164	09/01/2033
3128MF-S4-1	FG G16639		10/01/2024	Paydown		11,139	11,139	11,510	11,470	0	(331)	0	(331)	0	11,139	0	0	0	279	09/01/2033
3128MF-S4-1	FG G16639		11/01/2024	Paydown		8,107	8,107	8,377	8,348	0	(241)	0	(241)	0	8,107	0	0	0	223	09/01/2033
3128MF-S4-1	FG G16639		12/01/2024	Paydown		7,198	7,198	7,437	7,412	0	(214)	0	(214)	0	7,198	0	0	0	216	09/01/2033
3128MJ-MB-3	FREDDIE MAC GOLD G08353		01/01/2024	Paydown		1,309	1,309	1,320	1,320	0	(10)	0	(10)	0	1,309	0	0	0	5	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		02/01/2024	Paydown		1,517	1,517	1,529	1,529	0	(12)	0	(12)	0	1,517	0	0	0	11	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		03/01/2024	Paydown		1,667	1,667	1,680	1,680	0	(13)	0	(13)	0	1,667	0	0	0	19	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		04/01/2024	Paydown		1,619	1,619	1,631	1,631	0	(13)	0	(13)	0	1,619	0	0	0	24	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		05/01/2024	Paydown		1,425	1,425	1,436	1,436	0	(11)	0	(11)	0	1,425	0	0	0	27	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		06/01/2024	Paydown		2,521	2,521	2,540	2,540	0	(20)	0	(20)	0	2,521	0	0	0	57	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		07/01/2024	Paydown		1,207	1,207	1,217	1,217	0	(9)	0	(9)	0	1,207	0	0	0	32	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		08/01/2024	Paydown		1,560	1,560	1,572	1,572	0	(12)	0	(12)	0	1,560	0	0	0	47	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		09/01/2024	Paydown		1,728	1,728	1,742	1,742	0	(14)	0	(14)	0	1,728	0	0	0	58	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		10/01/2024	Paydown		1,954	1,954	1,969	1,969	0	(15)	0	(15)	0	1,954	0	0	0	73	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		11/01/2024	Paydown		2,202	2,202	2,219	2,219	0	(17)	0	(17)	0	2,202	0	0	0	91	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD G08353		12/01/2024	Paydown		1,738	1,738	1,752	1,752	0	(14)	0	(14)	0	1,738	0	0	0	78	07/01/2039
3128MM-NH-2	FREDDIE MAC GOLD G18391		01/01/2024	Paydown		1,635	1,635	1,708	1,655	0	(21)	0	(21)	0	1,635	0	0	0	5	06/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MM-NH-2	FREDDIE MAC GOLD G18391		02/01/2024	Paydown		1,695	1,695	1,771	1,716	0	(21)	0	(21)	0	1,695	0	0	0	11	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		03/01/2024	Paydown		1,591	1,591	1,662	1,611	0	(20)	0	(20)	0	1,591	0	0	0	16	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		04/01/2024	Paydown		2,838	2,838	2,966	2,874	0	(36)	0	(36)	0	2,838	0	0	0	38	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		05/01/2024	Paydown		1,559	1,559	1,629	1,579	0	(20)	0	(20)	0	1,559	0	0	0	26	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		06/01/2024	Paydown		1,481	1,481	1,548	1,500	0	(19)	0	(19)	0	1,481	0	0	0	30	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		07/01/2024	Paydown		2,005	2,005	2,096	2,031	0	(25)	0	(25)	0	2,005	0	0	0	47	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		08/01/2024	Paydown		1,429	1,429	1,493	1,447	0	(18)	0	(18)	0	1,429	0	0	0	38	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		09/01/2024	Paydown		3,315	3,315	3,464	3,357	0	(42)	0	(42)	0	3,315	0	0	0	99	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		10/01/2024	Paydown		1,353	1,353	1,414	1,370	0	(17)	0	(17)	0	1,353	0	0	0	45	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		11/01/2024	Paydown		1,625	1,625	1,698	1,646	0	(21)	0	(21)	0	1,625	0	0	0	60	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD G18391		12/01/2024	Paydown		2,002	2,002	2,092	2,027	0	(25)	0	(25)	0	2,002	0	0	0	80	06/01/2026
3128PR-C3-1	FREDDIE MAC GOLD J11890		01/01/2024	Paydown		1,796	1,796	1,874	1,806	0	(10)	0	(10)	0	1,796	0	0	0	6	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		02/01/2024	Paydown		1,835	1,835	1,914	1,845	0	(10)	0	(10)	0	1,835	0	0	0	12	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		03/01/2024	Paydown		3,564	3,564	3,719	3,584	0	(20)	0	(20)	0	3,564	0	0	0	36	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		04/01/2024	Paydown		2,283	2,283	2,382	2,295	0	(13)	0	(13)	0	2,283	0	0	0	30	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		05/01/2024	Paydown		1,554	1,554	1,622	1,563	0	(9)	0	(9)	0	1,554	0	0	0	26	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		06/01/2024	Paydown		1,469	1,469	1,533	1,478	0	(8)	0	(8)	0	1,469	0	0	0	29	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		07/01/2024	Paydown		1,391	1,391	1,451	1,398	0	(8)	0	(8)	0	1,391	0	0	0	32	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		08/01/2024	Paydown		1,257	1,257	1,312	1,264	0	(7)	0	(7)	0	1,257	0	0	0	34	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		09/01/2024	Paydown		1,255	1,255	1,309	1,262	0	(7)	0	(7)	0	1,255	0	0	0	38	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		10/01/2024	Paydown		1,170	1,170	1,221	1,176	0	(7)	0	(7)	0	1,170	0	0	0	39	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		11/01/2024	Paydown		1,174	1,174	1,226	1,181	0	(7)	0	(7)	0	1,174	0	0	0	43	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD J11890		12/01/2024	Paydown		1,179	1,179	1,230	1,186	0	(7)	0	(7)	0	1,179	0	0	0	47	03/01/2025
3128PX-FD-3	FREDDIE MAC GOLD J17364		01/01/2024	Paydown		8,484	8,484	8,676	8,525	0	(41)	0	(41)	0	8,484	0	0	0	21	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		02/01/2024	Paydown		5,913	5,913	6,047	5,942	0	(29)	0	(29)	0	5,913	0	0	0	30	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		03/01/2024	Paydown		5,645	5,645	5,773	5,672	0	(28)	0	(28)	0	5,645	0	0	0	42	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		04/01/2024	Paydown		7,578	7,578	7,750	7,616	0	(37)	0	(37)	0	7,578	0	0	0	76	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		05/01/2024	Paydown		7,551	7,551	7,723	7,588	0	(37)	0	(37)	0	7,551	0	0	0	94	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		06/01/2024	Paydown		4,804	4,804	4,913	4,828	0	(23)	0	(23)	0	4,804	0	0	0	72	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		07/01/2024	Paydown		4,709	4,709	4,816	4,732	0	(23)	0	(23)	0	4,709	0	0	0	82	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		08/01/2024	Paydown		5,609	5,609	5,736	5,636	0	(27)	0	(27)	0	5,609	0	0	0	112	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		09/01/2024	Paydown		4,383	4,383	4,483	4,405	0	(21)	0	(21)	0	4,383	0	0	0	99	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		10/01/2024	Paydown		4,574	4,574	4,678	4,596	0	(22)	0	(22)	0	4,574	0	0	0	114	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		11/01/2024	Paydown		4,485	4,485	4,587	4,507	0	(22)	0	(22)	0	4,485	0	0	0	123	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD J17364		12/01/2024	Paydown		4,470	4,470	4,571	4,492	0	(22)	0	(22)	0	4,470	0	0	0	134	12/01/2026
312926-WU-8	FREDDIE MAC GOLD A80659		01/01/2024	Paydown		115	115	108	108	0	6	0	6	0	115	0	0	0	0	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		02/01/2024	Paydown		115	115	108	108	0	6	0	6	0	115	0	0	0	1	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		03/01/2024	Paydown		122	122	115	115	0	7	0	7	0	122	0	0	0	2	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		04/01/2024	Paydown		123	123	116	116	0	7	0	7	0	123	0	0	0	2	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		05/01/2024	Paydown		124	124	117	117	0	7	0	7	0	124	0	0	0	3	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		06/01/2024	Paydown		145	145	137	137	0	8	0	8	0	145	0	0	0	4	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		07/01/2024	Paydown		118	118	111	111	0	7	0	7	0	118	0	0	0	3	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		08/01/2024	Paydown		153	153	145	145	0	9	0	9	0	153	0	0	0	5	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		09/01/2024	Paydown		140	140	132	132	0	8	0	8	0	140	0	0	0	5	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		10/01/2024	Paydown		144	144	136	136	0	8	0	8	0	144	0	0	0	6	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		11/01/2024	Paydown		328	328	310	310	0	18	0	18	0	328	0	0	0	15	02/01/2037
312926-WU-8	FREDDIE MAC GOLD A80659		12/01/2024	Paydown		133	133	125	125	0	7	0	7	0	133	0	0	0	7	02/01/2037
31292L-3W-3	FREDDIE MAC GOLD C04413		01/01/2024	Paydown		2,777	2,777	2,897	2,887	0	(111)	0	(111)	0	2,777	0	0	0	7	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		02/01/2024	Paydown		2,022	2,022	2,110	2,103	0	(81)	0	(81)	0	2,022	0	0	0	10	11/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292L-3W-3	FREDDIE MAC GOLD C04413		03/01/2024	Paydown		2,084	2,084	2,175	2,167	0	(83)	0	(83)	0	2,084	0	0	0	16	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		04/01/2024	Paydown		2,064	2,064	2,154	2,147	0	(82)	0	(82)	0	2,064	0	0	0	21	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		05/01/2024	Paydown		2,073	2,073	2,163	2,156	0	(83)	0	(83)	0	2,073	0	0	0	26	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		06/01/2024	Paydown		2,093	2,093	2,184	2,176	0	(83)	0	(83)	0	2,093	0	0	0	31	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		07/01/2024	Paydown		2,109	2,109	2,201	2,193	0	(84)	0	(84)	0	2,109	0	0	0	37	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		08/01/2024	Paydown		8,832	8,832	9,216	9,184	0	(352)	0	(352)	0	8,832	0	0	0	177	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		09/01/2024	Paydown		2,081	2,081	2,171	2,163	0	(83)	0	(83)	0	2,081	0	0	0	47	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		10/01/2024	Paydown		2,204	2,204	2,299	2,292	0	(88)	0	(88)	0	2,204	0	0	0	55	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		11/01/2024	Paydown		2,083	2,083	2,173	2,166	0	(83)	0	(83)	0	2,083	0	0	0	57	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD C04413		12/01/2024	Paydown		2,094	2,094	2,185	2,177	0	(83)	0	(83)	0	2,094	0	0	0	63	11/01/2042
312939-YU-9	FREDDIE MAC GOLD A91623		01/01/2024	Paydown		476	476	474	474	0	2	0	2	0	476	0	0	0	2	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		02/01/2024	Paydown		517	517	514	514	0	2	0	2	0	517	0	0	0	4	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		03/01/2024	Paydown		504	504	502	502	0	2	0	2	0	504	0	0	0	6	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		04/01/2024	Paydown		500	500	498	498	0	2	0	2	0	500	0	0	0	8	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		05/01/2024	Paydown		518	518	516	516	0	2	0	2	0	518	0	0	0	10	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		06/01/2024	Paydown		517	517	515	515	0	2	0	2	0	517	0	0	0	12	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		07/01/2024	Paydown		501	501	499	499	0	2	0	2	0	501	0	0	0	13	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		08/01/2024	Paydown		562	562	559	559	0	3	0	3	0	562	0	0	0	17	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		09/01/2024	Paydown		474	474	472	472	0	2	0	2	0	474	0	0	0	16	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		10/01/2024	Paydown		453	453	451	451	0	2	0	2	0	453	0	0	0	17	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		11/01/2024	Paydown		652	652	649	649	0	3	0	3	0	652	0	0	0	27	04/01/2040
312939-YU-9	FREDDIE MAC GOLD A91623		12/01/2024	Paydown		1,511	1,511	1,504	1,504	0	7	0	7	0	1,511	0	0	0	68	04/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		01/01/2024	Paydown		366	366	383	383	0	(16)	0	(16)	0	366	0	0	0	2	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		02/01/2024	Paydown		368	368	384	384	0	(16)	0	(16)	0	368	0	0	0	3	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		03/01/2024	Paydown		373	373	390	390	0	(16)	0	(16)	0	373	0	0	0	5	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		04/01/2024	Paydown		376	376	393	393	0	(17)	0	(17)	0	376	0	0	0	6	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		05/01/2024	Paydown		377	377	394	394	0	(17)	0	(17)	0	377	0	0	0	8	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		06/01/2024	Paydown		395	395	413	413	0	(17)	0	(17)	0	395	0	0	0	10	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		07/01/2024	Paydown		388	388	405	405	0	(17)	0	(17)	0	388	0	0	0	11	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		08/01/2024	Paydown		381	381	398	398	0	(17)	0	(17)	0	381	0	0	0	13	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		09/01/2024	Paydown		376	376	393	393	0	(17)	0	(17)	0	376	0	0	0	14	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		10/01/2024	Paydown		378	378	395	395	0	(17)	0	(17)	0	378	0	0	0	16	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		11/01/2024	Paydown		382	382	399	399	0	(17)	0	(17)	0	382	0	0	0	17	08/01/2040
312941-UZ-8	FREDDIE MAC GOLD A93300		12/01/2024	Paydown		383	383	400	400	0	(17)	0	(17)	0	383	0	0	0	19	08/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		01/01/2024	Paydown		2,756	2,756	2,820	2,814	0	(58)	0	(58)	0	2,756	0	0	0	10	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		02/01/2024	Paydown		2,534	2,534	2,593	2,588	0	(53)	0	(53)	0	2,534	0	0	0	19	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		03/01/2024	Paydown		2,267	2,267	2,320	2,315	0	(48)	0	(48)	0	2,267	0	0	0	26	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		04/01/2024	Paydown		2,434	2,434	2,491	2,486	0	(51)	0	(51)	0	2,434	0	0	0	37	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		05/01/2024	Paydown		2,428	2,428	2,484	2,479	0	(51)	0	(51)	0	2,428	0	0	0	46	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		06/01/2024	Paydown		2,426	2,426	2,482	2,477	0	(51)	0	(51)	0	2,426	0	0	0	55	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		07/01/2024	Paydown		2,481	2,481	2,539	2,533	0	(52)	0	(52)	0	2,481	0	0	0	65	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		08/01/2024	Paydown		18,114	18,114	18,535	18,494	0	(381)	0	(381)	0	18,114	0	0	0	543	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		09/01/2024	Paydown		2,048	2,048	2,096	2,091	0	(43)	0	(43)	0	2,048	0	0	0	69	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		10/01/2024	Paydown		2,056	2,056	2,104	2,099	0	(43)	0	(43)	0	2,056	0	0	0	77	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		11/01/2024	Paydown		2,070	2,070	2,118	2,113	0	(44)	0	(44)	0	2,070	0	0	0	85	12/01/2040
312944-TX-9	FREDDIE MAC GOLD A95966		12/01/2024	Paydown		2,072	2,072	2,121	2,116	0	(44)	0	(44)	0	2,072	0	0	0	93	12/01/2040
312946-KE-5	FREDDIE MAC GOLD A97493		01/01/2024	Paydown		1,524	1,524	1,547	1,547	0	(23)	0	(23)	0	1,524	0	0	0	6	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		02/01/2024	Paydown		1,530	1,530	1,554	1,554	0	(23)	0	(23)	0	1,530	0	0	0	11	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		03/01/2024	Paydown		1,508	1,508	1,531	1,531	0	(23)	0	(23)	0	1,508	0	0	0	17	03/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312946-KE-5	FREDDIE MAC GOLD A97493		04/01/2024	Paydown		1,572	1,572	1,595	1,595	0	(24)	0	(24)	0	1,572	0	0	0	24	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		05/01/2024	Paydown		1,549	1,549	1,573	1,573	0	(23)	0	(23)	0	1,549	0	0	0	29	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		06/01/2024	Paydown		1,555	1,555	1,579	1,579	0	(24)	0	(24)	0	1,555	0	0	0	35	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		07/01/2024	Paydown		2,175	2,175	2,208	2,208	0	(33)	0	(33)	0	2,175	0	0	0	57	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		08/01/2024	Paydown		3,719	3,719	3,775	3,775	0	(56)	0	(56)	0	3,719	0	0	0	112	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		09/01/2024	Paydown		1,585	1,585	1,609	1,609	0	(24)	0	(24)	0	1,585	0	0	0	53	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		10/01/2024	Paydown		1,592	1,592	1,616	1,616	0	(24)	0	(24)	0	1,592	0	0	0	60	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		11/01/2024	Paydown		1,598	1,598	1,622	1,622	0	(24)	0	(24)	0	1,598	0	0	0	66	03/01/2041
312946-KE-5	FREDDIE MAC GOLD A97493		12/01/2024	Paydown		1,576	1,576	1,600	1,600	0	(24)	0	(24)	0	1,576	0	0	0	71	03/01/2041
3131Y0-MF-6	Freddie Mac Pool ZM5758		01/01/2024	Paydown		1,137	1,137	1,214	1,214	0	(77)	0	(77)	0	1,137	0	0	0	3	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		02/01/2024	Paydown		1,068	1,068	1,140	1,140	0	(72)	0	(72)	0	1,068	0	0	0	6	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		03/01/2024	Paydown		3,529	3,529	3,767	3,767	0	(238)	0	(238)	0	3,529	0	0	0	31	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		04/01/2024	Paydown		2,930	2,930	3,127	3,127	0	(197)	0	(197)	0	2,930	0	0	0	34	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		05/01/2024	Paydown		2,756	2,756	2,941	2,941	0	(186)	0	(186)	0	2,756	0	0	0	40	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		06/01/2024	Paydown		3,174	3,174	3,388	3,388	0	(214)	0	(214)	0	3,174	0	0	0	56	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		07/01/2024	Paydown		4,176	4,176	4,457	4,457	0	(281)	0	(281)	0	4,176	0	0	0	85	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		08/01/2024	Paydown		4,335	4,335	4,626	4,626	0	(292)	0	(292)	0	4,335	0	0	0	101	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		09/01/2024	Paydown		1,468	1,468	1,567	1,567	0	(99)	0	(99)	0	1,468	0	0	0	39	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		10/01/2024	Paydown		4,528	4,528	4,833	4,833	0	(305)	0	(305)	0	4,528	0	0	0	132	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		11/01/2024	Paydown		1,321	1,321	1,410	1,410	0	(89)	0	(89)	0	1,321	0	0	0	42	03/01/2048
3131Y0-MF-6	Freddie Mac Pool ZM5758		12/01/2024	Paydown		4,001	4,001	4,271	4,271	0	(269)	0	(269)	0	4,001	0	0	0	140	03/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		01/01/2024	Paydown		6,159	6,159	6,406	6,406	0	(246)	0	(246)	0	6,159	0	0	0	18	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		02/01/2024	Paydown		6,760	6,760	7,030	7,030	0	(270)	0	(270)	0	6,760	0	0	0	39	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		03/01/2024	Paydown		2,412	2,412	2,509	2,509	0	(97)	0	(97)	0	2,412	0	0	0	21	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		04/01/2024	Paydown		6,475	6,475	6,734	6,734	0	(259)	0	(259)	0	6,475	0	0	0	76	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		05/01/2024	Paydown		9,480	9,480	9,859	9,859	0	(379)	0	(379)	0	9,480	0	0	0	138	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		06/01/2024	Paydown		2,422	2,422	2,518	2,518	0	(97)	0	(97)	0	2,422	0	0	0	42	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		07/01/2024	Paydown		8,842	8,842	9,195	9,195	0	(354)	0	(354)	0	8,842	0	0	0	181	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		08/01/2024	Paydown		5,267	5,267	5,478	5,478	0	(211)	0	(211)	0	5,267	0	0	0	123	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		09/01/2024	Paydown		7,798	7,798	8,110	8,110	0	(312)	0	(312)	0	7,798	0	0	0	205	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		10/01/2024	Paydown		12,933	12,933	13,450	13,450	0	(517)	0	(517)	0	12,933	0	0	0	377	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		11/01/2024	Paydown		7,607	7,607	7,911	7,911	0	(304)	0	(304)	0	7,607	0	0	0	244	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		12/01/2024	Paydown		2,597	2,597	2,701	2,701	0	(104)	0	(104)	0	2,597	0	0	0	91	12/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		01/01/2024	Paydown		1,292	1,292	1,391	1,391	0	(99)	0	(99)	0	1,292	0	0	0	4	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		02/01/2024	Paydown		1,316	1,316	1,417	1,417	0	(101)	0	(101)	0	1,316	0	0	0	9	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		03/01/2024	Paydown		8,818	8,818	9,493	9,493	0	(675)	0	(675)	0	8,818	0	0	0	88	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		04/01/2024	Paydown		1,367	1,367	1,471	1,471	0	(105)	0	(105)	0	1,367	0	0	0	18	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		05/01/2024	Paydown		1,448	1,448	1,558	1,558	0	(111)	0	(111)	0	1,448	0	0	0	24	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		06/01/2024	Paydown		32,031	32,031	34,484	34,484	0	(2,452)	0	(2,452)	0	32,031	0	0	0	641	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		07/01/2024	Paydown		17,973	17,973	19,349	19,349	0	(1,376)	0	(1,376)	0	17,973	0	0	0	419	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		08/01/2024	Paydown		1,631	1,631	1,756	1,756	0	(125)	0	(125)	0	1,631	0	0	0	44	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		09/01/2024	Paydown		1,314	1,314	1,414	1,414	0	(101)	0	(101)	0	1,314	0	0	0	39	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		10/01/2024	Paydown		1,150	1,150	1,238	1,238	0	(88)	0	(88)	0	1,150	0	0	0	38	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		11/01/2024	Paydown		1,378	1,378	1,483	1,483	0	(105)	0	(105)	0	1,378	0	0	0	50	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		12/01/2024	Paydown		1,117	1,117	1,203	1,203	0	(86)	0	(86)	0	1,117	0	0	0	45	09/01/2048
3132AC-GC-8	FR ZT0195		01/01/2024	Paydown		2,195	2,195	2,323	2,323	0	(128)	0	(128)	0	2,195	0	0	0	5	09/01/2046
3132AC-GC-8	FR ZT0195		02/01/2024	Paydown		3,704	3,704	3,920	3,920	0	(216)	0	(216)	0	3,704	0	0	0	19	09/01/2046
3132AC-GC-8	FR ZT0195		03/01/2024	Paydown		2,791	2,791	2,954	2,954	0	(163)	0	(163)	0	2,791	0	0	0	21	09/01/2046
3132AC-GC-8	FR ZT0195		04/01/2024	Paydown		2,249	2,249	2,380	2,380	0	(131)	0	(131)	0	2,249	0	0	0	22	09/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132AC-GC-8	FR ZT0195		05/01/2024	Paydown		2,605	2,605	2,757	2,757	0	(152)	0	(152)	0	2,605	0	0	0	33	09/01/2046
3132AC-GC-8	FR ZT0195		06/01/2024	Paydown		3,094	3,094	3,274	3,274	0	(180)	0	(180)	0	3,094	0	0	0	46	09/01/2046
3132AC-GC-8	FR ZT0195		07/01/2024	Paydown		2,942	2,942	3,113	3,113	0	(171)	0	(171)	0	2,942	0	0	0	51	09/01/2046
3132AC-GC-8	FR ZT0195		08/01/2024	Paydown		2,172	2,172	2,299	2,299	0	(127)	0	(127)	0	2,172	0	0	0	43	09/01/2046
3132AC-GC-8	FR ZT0195		09/01/2024	Paydown		2,232	2,232	2,362	2,362	0	(130)	0	(130)	0	2,232	0	0	0	50	09/01/2046
3132AC-GC-8	FR ZT0195		10/01/2024	Paydown		2,382	2,382	2,520	2,520	0	(139)	0	(139)	0	2,382	0	0	0	60	09/01/2046
3132AC-GC-8	FR ZT0195		11/01/2024	Paydown		2,742	2,742	2,902	2,902	0	(160)	0	(160)	0	2,742	0	0	0	75	09/01/2046
3132AC-GC-8	FR ZT0195		12/01/2024	Paydown		2,449	2,449	2,592	2,592	0	(143)	0	(143)	0	2,449	0	0	0	73	09/01/2046
3132AC-M8-0	FR ZT0383		01/01/2024	Paydown		4,837	4,837	5,149	5,149	0	(311)	0	(311)	0	4,837	0	0	0	14	03/01/2048
3132AC-M8-0	FR ZT0383		02/01/2024	Paydown		2,954	2,954	3,144	3,144	0	(190)	0	(190)	0	2,954	0	0	0	17	03/01/2048
3132AC-M8-0	FR ZT0383		03/01/2024	Paydown		2,230	2,230	2,373	2,373	0	(144)	0	(144)	0	2,230	0	0	0	20	03/01/2048
3132AC-M8-0	FR ZT0383		04/01/2024	Paydown		996	996	1,060	1,060	0	(64)	0	(64)	0	996	0	0	0	12	03/01/2048
3132AC-M8-0	FR ZT0383		05/01/2024	Paydown		2,119	2,119	2,255	2,255	0	(136)	0	(136)	0	2,119	0	0	0	31	03/01/2048
3132AC-M8-0	FR ZT0383		06/01/2024	Paydown		7,312	7,312	7,783	7,783	0	(471)	0	(471)	0	7,312	0	0	0	128	03/01/2048
3132AC-M8-0	FR ZT0383		07/01/2024	Paydown		3,741	3,741	3,982	3,982	0	(241)	0	(241)	0	3,741	0	0	0	76	03/01/2048
3132AC-M8-0	FR ZT0383		08/01/2024	Paydown		1,954	1,954	2,080	2,080	0	(126)	0	(126)	0	1,954	0	0	0	46	03/01/2048
3132AC-M8-0	FR ZT0383		09/01/2024	Paydown		5,399	5,399	5,747	5,747	0	(348)	0	(348)	0	5,399	0	0	0	142	03/01/2048
3132AC-M8-0	FR ZT0383		10/01/2024	Paydown		1,622	1,622	1,726	1,726	0	(104)	0	(104)	0	1,622	0	0	0	47	03/01/2048
3132AC-M8-0	FR ZT0383		11/01/2024	Paydown		3,420	3,420	3,640	3,640	0	(220)	0	(220)	0	3,420	0	0	0	110	03/01/2048
3132AC-M8-0	FR ZT0383		12/01/2024	Paydown		999	999	1,063	1,063	0	(64)	0	(64)	0	999	0	0	0	35	03/01/2048
3132AE-KT-2	FR ZT2106		01/01/2024	Paydown		15,496	15,496	16,212	16,212	0	(717)	0	(717)	0	15,496	0	0	0	52	03/01/2049
3132AE-KT-2	FR ZT2106		02/01/2024	Paydown		3,281	3,281	3,433	3,433	0	(152)	0	(152)	0	3,281	0	0	0	22	03/01/2049
3132AE-KT-2	FR ZT2106		03/01/2024	Paydown		2,621	2,621	2,743	2,743	0	(121)	0	(121)	0	2,621	0	0	0	26	03/01/2049
3132AE-KT-2	FR ZT2106		04/01/2024	Paydown		23,422	23,422	24,505	24,505	0	(1,083)	0	(1,083)	0	23,422	0	0	0	312	03/01/2049
3132AE-KT-2	FR ZT2106		05/01/2024	Paydown		2,426	2,426	2,538	2,538	0	(112)	0	(112)	0	2,426	0	0	0	40	03/01/2049
3132AE-KT-2	FR ZT2106		06/01/2024	Paydown		12,435	12,435	13,010	13,010	0	(575)	0	(575)	0	12,435	0	0	0	249	03/01/2049
3132AE-KT-2	FR ZT2106		07/01/2024	Paydown		19,253	19,253	20,143	20,143	0	(890)	0	(890)	0	19,253	0	0	0	449	03/01/2049
3132AE-KT-2	FR ZT2106		08/01/2024	Paydown		17,112	17,112	17,904	17,904	0	(791)	0	(791)	0	17,112	0	0	0	456	03/01/2049
3132AE-KT-2	FR ZT2106		09/01/2024	Paydown		2,548	2,548	2,666	2,666	0	(118)	0	(118)	0	2,548	0	0	0	76	03/01/2049
3132AE-KT-2	FR ZT2106		10/01/2024	Paydown		15,901	15,901	16,636	16,636	0	(735)	0	(735)	0	15,901	0	0	0	530	03/01/2049
3132AE-KT-2	FR ZT2106		11/01/2024	Paydown		2,417	2,417	2,529	2,529	0	(112)	0	(112)	0	2,417	0	0	0	89	03/01/2049
3132AE-KT-2	FR ZT2106		12/01/2024	Paydown		2,461	2,461	2,574	2,574	0	(114)	0	(114)	0	2,461	0	0	0	98	03/01/2049
3132CW-ZP-2	FREDDIE MAC		01/01/2024	Paydown		3,101	3,101	3,005	3,011	0	90	0	90	0	3,101	0	0	0	10	10/01/2037
3132CW-ZP-2	FREDDIE MAC		02/01/2024	Paydown		1,803	1,803	1,747	1,750	0	53	0	53	0	1,803	0	0	0	12	10/01/2037
3132CW-ZP-2	FREDDIE MAC		03/01/2024	Paydown		5,504	5,504	5,333	5,344	0	160	0	160	0	5,504	0	0	0	55	10/01/2037
3132CW-ZP-2	FREDDIE MAC		04/01/2024	Paydown		1,924	1,924	1,864	1,868	0	56	0	56	0	1,924	0	0	0	26	10/01/2037
3132CW-ZP-2	FREDDIE MAC		05/01/2024	Paydown		2,988	2,988	2,896	2,901	0	87	0	87	0	2,988	0	0	0	50	10/01/2037
3132CW-ZP-2	FREDDIE MAC		06/01/2024	Paydown		4,194	4,194	4,064	4,072	0	122	0	122	0	4,194	0	0	0	84	10/01/2037
3132CW-ZP-2	FREDDIE MAC		07/01/2024	Paydown		3,843	3,843	3,724	3,731	0	112	0	112	0	3,843	0	0	0	90	10/01/2037
3132CW-ZP-2	FREDDIE MAC		08/01/2024	Paydown		5,152	5,152	4,992	5,002	0	150	0	150	0	5,152	0	0	0	137	10/01/2037
3132CW-ZP-2	FREDDIE MAC		09/01/2024	Paydown		3,125	3,125	3,028	3,034	0	91	0	91	0	3,125	0	0	0	94	10/01/2037
3132CW-ZP-2	FREDDIE MAC		10/01/2024	Paydown		4,988	4,988	4,833	4,843	0	145	0	145	0	4,988	0	0	0	166	10/01/2037
3132CW-ZP-2	FREDDIE MAC		11/01/2024	Paydown		4,117	4,117	3,989	3,997	0	120	0	120	0	4,117	0	0	0	151	10/01/2037
3132CW-ZP-2	FREDDIE MAC		12/01/2024	Paydown		3,219	3,219	3,119	3,125	0	94	0	94	0	3,219	0	0	0	129	10/01/2037
3132D6-AQ-3	Freddie Mac		01/01/2024	Paydown		13,812	13,812	12,457	12,503	0	1,309	0	1,309	0	13,812	0	0	0	23	08/01/2036
3132D6-AQ-3	Freddie Mac		02/01/2024	Paydown		13,243	13,243	11,943	11,987	0	1,255	0	1,255	0	13,243	0	0	0	44	08/01/2036
3132D6-AQ-3	Freddie Mac		03/01/2024	Paydown		14,784	14,784	13,333	13,382	0	1,401	0	1,401	0	14,784	0	0	0	74	08/01/2036
3132D6-AQ-3	Freddie Mac		03/01/2024	WELLS FARGO		1,179,822	1,334,075	1,203,168	1,207,615	0	1,555	0	1,555	0	1,209,170	0	(29,348)	(29,348)	7,930	08/01/2036
3132D6-AQ-3	Freddie Mac		04/01/2024	Paydown		1,089	1,089	982	986	0	103	0	103	0	1,089	0	0	0	7	08/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132D6-AQ-3	Freddie Mac		05/01/2024	Paydown		1,302	1,302	1,174	1,178	0	123	0	123	0	1,302	0	0	0	11	08/01/2036
3132D6-AQ-3	Freddie Mac		06/01/2024	Paydown		1,327	1,327	1,197	1,201	0	126	0	126	0	1,327	0	0	0	13	08/01/2036
3132D6-AQ-3	Freddie Mac		07/01/2024	Paydown		1,256	1,256	1,133	1,137	0	119	0	119	0	1,256	0	0	0	15	08/01/2036
3132D6-AQ-3	Freddie Mac		08/01/2024	Paydown		1,375	1,375	1,240	1,245	0	130	0	130	0	1,375	0	0	0	18	08/01/2036
3132D6-AQ-3	Freddie Mac		09/01/2024	Paydown		1,427	1,427	1,287	1,292	0	135	0	135	0	1,427	0	0	0	21	08/01/2036
3132D6-AQ-3	Freddie Mac		10/01/2024	Paydown		1,306	1,306	1,178	1,182	0	124	0	124	0	1,306	0	0	0	22	08/01/2036
3132D6-AQ-3	Freddie Mac		11/01/2024	Paydown		1,342	1,342	1,210	1,214	0	127	0	127	0	1,342	0	0	0	25	08/01/2036
3132D6-AQ-3	Freddie Mac		12/01/2024	Paydown		1,141	1,141	1,029	1,033	0	108	0	108	0	1,141	0	0	0	23	08/01/2036
3132D6-CF-5	Freddie Mac FHLMC 15YR		01/01/2024	Paydown		7,812	7,812	7,684	7,693	0	119	0	119	0	7,812	0	0	0	23	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		02/01/2024	Paydown		5,793	5,793	5,698	5,704	0	88	0	88	0	5,793	0	0	0	34	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		03/01/2024	Paydown		6,417	6,417	6,312	6,320	0	98	0	98	0	6,417	0	0	0	56	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		04/01/2024	Paydown		7,478	7,478	7,356	7,364	0	114	0	114	0	7,478	0	0	0	87	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		05/01/2024	Paydown		7,167	7,167	7,049	7,058	0	109	0	109	0	7,167	0	0	0	105	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		06/01/2024	Paydown		6,547	6,547	6,440	6,447	0	100	0	100	0	6,547	0	0	0	115	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		07/01/2024	Paydown		11,630	11,630	11,439	11,453	0	177	0	177	0	11,630	0	0	0	237	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		08/01/2024	Paydown		7,880	7,880	7,751	7,760	0	120	0	120	0	7,880	0	0	0	184	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		09/01/2024	Paydown		8,273	8,273	8,138	8,147	0	126	0	126	0	8,273	0	0	0	217	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		10/01/2024	Paydown		6,949	6,949	6,835	6,843	0	106	0	106	0	6,949	0	0	0	203	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		11/01/2024	Paydown		8,025	8,025	7,894	7,903	0	122	0	122	0	8,025	0	0	0	257	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15YR		12/01/2024	Paydown		6,422	6,422	6,317	6,324	0	98	0	98	0	6,422	0	0	0	225	08/01/2037
3132D6-CU-2	Freddie Mac		01/01/2024	Paydown		7,278	7,278	7,046	7,057	0	220	0	220	0	7,278	0	0	0	21	10/01/2037
3132D6-CU-2	Freddie Mac		02/01/2024	Paydown		7,517	7,517	7,277	7,290	0	227	0	227	0	7,517	0	0	0	44	10/01/2037
3132D6-CU-2	Freddie Mac		03/01/2024	Paydown		7,186	7,186	6,957	6,969	0	217	0	217	0	7,186	0	0	0	63	10/01/2037
3132D6-CU-2	Freddie Mac		04/01/2024	Paydown		7,289	7,289	7,057	7,069	0	221	0	221	0	7,289	0	0	0	85	10/01/2037
3132D6-CU-2	Freddie Mac		05/01/2024	Paydown		7,495	7,495	7,256	7,268	0	227	0	227	0	7,495	0	0	0	109	10/01/2037
3132D6-CU-2	Freddie Mac		06/01/2024	Paydown		8,950	8,950	8,665	8,680	0	271	0	271	0	8,950	0	0	0	157	10/01/2037
3132D6-CU-2	Freddie Mac		07/01/2024	Paydown		8,763	8,763	8,484	8,498	0	265	0	265	0	8,763	0	0	0	179	10/01/2037
3132D6-CU-2	Freddie Mac		08/01/2024	Paydown		11,430	11,430	11,065	11,084	0	346	0	346	0	11,430	0	0	0	267	10/01/2037
3132D6-CU-2	Freddie Mac		09/01/2024	Paydown		9,733	9,733	9,423	9,439	0	294	0	294	0	9,733	0	0	0	256	10/01/2037
3132D6-CU-2	Freddie Mac		10/01/2024	Paydown		9,635	9,635	9,328	9,344	0	292	0	292	0	9,635	0	0	0	281	10/01/2037
3132D6-CU-2	Freddie Mac		11/01/2024	Paydown		6,974	6,974	6,752	6,763	0	211	0	211	0	6,974	0	0	0	224	10/01/2037
3132D6-CU-2	Freddie Mac		12/01/2024	Paydown		5,817	5,817	5,632	5,641	0	176	0	176	0	5,817	0	0	0	204	10/01/2037
3132D6-CY-4	Freddie Mac		01/01/2024	Paydown		4,278	4,278	3,960	3,980	0	299	0	299	0	4,278	0	0	0	11	11/01/2037
3132D6-CY-4	Freddie Mac		02/01/2024	Paydown		2,013	2,013	1,863	1,872	0	141	0	141	0	2,013	0	0	0	10	11/01/2037
3132D6-CY-4	Freddie Mac		03/01/2024	Paydown		3,924	3,924	3,632	3,650	0	274	0	274	0	3,924	0	0	0	29	11/01/2037
3132D6-CY-4	Freddie Mac		04/01/2024	Paydown		2,679	2,679	2,480	2,492	0	187	0	187	0	2,679	0	0	0	27	11/01/2037
3132D6-CY-4	Freddie Mac		05/01/2024	Paydown		2,402	2,402	2,223	2,234	0	168	0	168	0	2,402	0	0	0	30	11/01/2037
3132D6-CY-4	Freddie Mac		06/01/2024	Paydown		2,465	2,465	2,282	2,293	0	172	0	172	0	2,465	0	0	0	37	11/01/2037
3132D6-CY-4	Freddie Mac		07/01/2024	Paydown		1,888	1,888	1,748	1,756	0	132	0	132	0	1,888	0	0	0	33	11/01/2037
3132D6-CY-4	Freddie Mac		08/01/2024	Paydown		4,796	4,796	4,439	4,461	0	335	0	335	0	4,796	0	0	0	96	11/01/2037
3132D6-CY-4	Freddie Mac		09/01/2024	Paydown		3,866	3,866	3,578	3,596	0	270	0	270	0	3,866	0	0	0	87	11/01/2037
3132D6-CY-4	Freddie Mac		10/01/2024	Paydown		2,948	2,948	2,729	2,742	0	206	0	206	0	2,948	0	0	0	74	11/01/2037
3132D6-CY-4	Freddie Mac		11/01/2024	Paydown		1,789	1,789	1,655	1,664	0	125	0	125	0	1,789	0	0	0	49	11/01/2037
3132D6-CY-4	Freddie Mac		12/01/2024	Paydown		3,310	3,310	3,064	3,079	0	231	0	231	0	3,310	0	0	0	99	11/01/2037
3132D6-EP-1	Freddie Mac		01/01/2024	Paydown		26,005	26,005	25,103	25,126	0	880	0	880	0	26,005	0	0	0	98	07/01/2038
3132D6-EP-1	Freddie Mac		02/01/2024	Paydown		26,521	26,521	25,601	25,624	0	897	0	897	0	26,521	0	0	0	199	07/01/2038
3132D6-EP-1	Freddie Mac		03/01/2024	Paydown		25,151	25,151	24,278	24,300	0	851	0	851	0	25,151	0	0	0	283	07/01/2038
3132D6-EP-1	Freddie Mac		04/01/2024	Paydown		29,469	29,469	28,446	28,472	0	997	0	997	0	29,469	0	0	0	442	07/01/2038
3132D6-EP-1	Freddie Mac		05/01/2024	Paydown		17,361	17,361	16,758	16,773	0	587	0	587	0	17,361	0	0	0	326	07/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132D6-EP-1	Freddie Mac		06/01/2024	Paydown		17,028	17,028	16,437	16,452	0	(576)	0	(576)	0	17,028	0	0	0	383	07/01/2038
3132D6-EP-1	Freddie Mac		07/01/2024	Paydown		28,310	28,310	27,328	27,353	0	(957)	0	(957)	0	28,310	0	0	0	743	07/01/2038
3132D6-EP-1	Freddie Mac		07/01/2024	WELLS FARGO		1,750,897	1,794,354	1,732,113	1,733,669	0	2,223	0	2,223	0	1,735,892	0	15,005	15,005	50,915	07/01/2038
3132DN-YF-4	FHLMC 30YR UMBS SUPER		01/01/2024	Paydown		734	734	716	716	0	18	0	18	0	734	0	0	0	3	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		02/01/2024	Paydown		388	388	378	379	0	9	0	9	0	388	0	0	0	3	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		03/01/2024	Paydown		424	424	413	413	0	10	0	10	0	424	0	0	0	5	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		04/01/2024	Paydown		521	521	508	509	0	13	0	13	0	521	0	0	0	8	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		05/01/2024	Paydown		1,353	1,353	1,320	1,321	0	33	0	33	0	1,353	0	0	0	25	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		06/01/2024	Paydown		978	978	954	954	0	24	0	24	0	978	0	0	0	22	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		07/01/2024	Paydown		2,655	2,655	2,588	2,590	0	64	0	64	0	2,655	0	0	0	70	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		08/01/2024	Paydown		395	395	386	386	0	10	0	10	0	395	0	0	0	12	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		09/01/2024	Paydown		2,232	2,232	2,176	2,178	0	54	0	54	0	2,232	0	0	0	75	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		10/01/2024	Paydown		991	991	967	967	0	24	0	24	0	991	0	0	0	37	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		11/01/2024	Paydown		1,820	1,820	1,774	1,776	0	44	0	44	0	1,820	0	0	0	75	09/01/2052
3132DN-YF-4	FHLMC 30YR UMBS SUPER		12/01/2024	Paydown		2,464	2,464	2,403	2,405	0	60	0	60	0	2,464	0	0	0	111	09/01/2052
3132DV-3V-5	FREDDIE MAC POOL SD8012		01/01/2024	Paydown		11,902	11,902	12,742	12,742	0	(841)	0	(841)	0	11,902	0	0	0	40	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		02/01/2024	Paydown		1,901	1,901	2,035	2,035	0	(134)	0	(134)	0	1,901	0	0	0	13	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		03/01/2024	Paydown		7,544	7,544	8,077	8,077	0	(533)	0	(533)	0	7,544	0	0	0	75	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		04/01/2024	Paydown		7,602	7,602	8,139	8,139	0	(537)	0	(537)	0	7,602	0	0	0	101	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		05/01/2024	Paydown		7,271	7,271	7,784	7,784	0	(513)	0	(513)	0	7,271	0	0	0	121	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		06/01/2024	Paydown		3,677	3,677	3,936	3,936	0	(260)	0	(260)	0	3,677	0	0	0	74	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		07/01/2024	Paydown		2,050	2,050	2,195	2,195	0	(145)	0	(145)	0	2,050	0	0	0	48	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		08/01/2024	Paydown		7,774	7,774	8,323	8,323	0	(549)	0	(549)	0	7,774	0	0	0	207	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		09/01/2024	Paydown		8,255	8,255	8,837	8,837	0	(583)	0	(583)	0	8,255	0	0	0	248	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		10/01/2024	Paydown		10,348	10,348	11,078	11,078	0	(731)	0	(731)	0	10,348	0	0	0	345	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		11/01/2024	Paydown		18,950	18,950	20,288	20,288	0	(1,338)	0	(1,338)	0	18,950	0	0	0	695	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		12/01/2024	Paydown		1,994	1,994	2,135	2,135	0	(141)	0	(141)	0	1,994	0	0	0	80	09/01/2049
3132DW-BR-3	FN SD8148		01/01/2024	Paydown		7,420	7,420	7,782	7,782	0	(362)	0	(362)	0	7,420	0	0	0	19	05/01/2051
3132DW-BR-3	FN SD8148		02/01/2024	Paydown		4,929	4,929	5,170	5,170	0	(240)	0	(240)	0	4,929	0	0	0	25	05/01/2051
3132DW-BR-3	FN SD8148		03/01/2024	Paydown		19,125	19,125	20,057	20,057	0	(932)	0	(932)	0	19,125	0	0	0	143	05/01/2051
3132DW-BR-3	FN SD8148		04/01/2024	Paydown		12,679	12,679	13,297	13,297	0	(618)	0	(618)	0	12,679	0	0	0	127	05/01/2051
3132DW-BR-3	FN SD8148		05/01/2024	Paydown		15,637	15,637	16,399	16,399	0	(762)	0	(762)	0	15,637	0	0	0	195	05/01/2051
3132DW-BR-3	FN SD8148		06/01/2024	Paydown		16,117	16,117	16,903	16,903	0	(786)	0	(786)	0	16,117	0	0	0	242	05/01/2051
3132DW-BR-3	FN SD8148		07/01/2024	Paydown		12,092	12,092	12,682	12,682	0	(589)	0	(589)	0	12,092	0	0	0	212	05/01/2051
3132DW-BR-3	FN SD8148		08/01/2024	Paydown		12,422	12,422	13,027	13,027	0	(606)	0	(606)	0	12,422	0	0	0	248	05/01/2051
3132DW-BR-3	FN SD8148		09/01/2024	Paydown		15,037	15,037	15,770	15,770	0	(733)	0	(733)	0	15,037	0	0	0	338	05/01/2051
3132DW-BR-3	FN SD8148		10/01/2024	Paydown		16,719	16,719	17,534	17,534	0	(815)	0	(815)	0	16,719	0	0	0	418	05/01/2051
3132DW-BR-3	FN SD8148		11/01/2024	Paydown		5,377	5,377	5,639	5,639	0	(262)	0	(262)	0	5,377	0	0	0	148	05/01/2051
3132DW-BR-3	FN SD8148		12/01/2024	Paydown		8,676	8,676	9,099	9,099	0	(423)	0	(423)	0	8,676	0	0	0	260	05/01/2051
3132DW-DF-7	FN		01/01/2024	Paydown		3,500	3,500	3,481	3,482	0	19	0	19	0	3,500	0	0	0	10	03/01/2052
3132DW-DF-7	FN		02/01/2024	Paydown		4,330	4,330	4,306	4,307	0	23	0	23	0	4,330	0	0	0	25	03/01/2052
3132DW-DF-7	FN		03/01/2024	Paydown		5,790	5,790	5,758	5,759	0	31	0	31	0	5,790	0	0	0	51	03/01/2052
3132DW-DF-7	FN		04/01/2024	Paydown		4,944	4,944	4,917	4,917	0	26	0	26	0	4,944	0	0	0	58	03/01/2052
3132DW-DF-7	FN		05/01/2024	Paydown		4,484	4,484	4,460	4,460	0	24	0	24	0	4,484	0	0	0	65	03/01/2052
3132DW-DF-7	FN		06/01/2024	Paydown		5,181	5,181	5,153	5,153	0	28	0	28	0	5,181	0	0	0	91	03/01/2052
3132DW-DF-7	FN		07/01/2024	Paydown		4,958	4,958	4,931	4,931	0	26	0	26	0	4,958	0	0	0	101	03/01/2052
3132DW-DF-7	FN		08/01/2024	Paydown		5,950	5,950	5,918	5,919	0	32	0	32	0	5,950	0	0	0	139	03/01/2052
3132DW-DF-7	FN		09/01/2024	Paydown		6,647	6,647	6,611	6,612	0	35	0	35	0	6,647	0	0	0	175	03/01/2052
3132DW-DF-7	FN		10/01/2024	Paydown		2,793	2,793	2,777	2,778	0	15	0	15	0	2,793	0	0	0	82	03/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-DF-7	FN		11/01/2024	Paydown		4,741	4,741	4,741	4,715	0	25	0	25	0	4,741	0	0	0	152	03/01/2052
3132DW-DF-7	FN		12/01/2024	Paydown		5,535	5,535	5,505	5,506	0	30	0	30	0	5,535	0	0	0	194	03/01/2052
3132DW-DJ-9	FN		01/01/2024	Paydown		6,166	6,166	5,373	5,391	0	775	0	775	0	6,166	0	0	0	13	04/01/2052
3132DW-DJ-9	FN		02/01/2024	Paydown		6,287	6,287	5,479	5,497	0	791	0	791	0	6,287	0	0	0	26	04/01/2052
3132DW-DJ-9	FN		03/01/2024	Paydown		6,286	6,286	5,478	5,496	0	791	0	791	0	6,286	0	0	0	39	04/01/2052
3132DW-DJ-9	FN		04/01/2024	Paydown		7,525	7,525	6,557	6,579	0	946	0	946	0	7,525	0	0	0	63	04/01/2052
3132DW-DJ-9	FN		05/01/2024	Paydown		8,077	8,077	7,038	7,061	0	1,016	0	1,016	0	8,077	0	0	0	84	04/01/2052
3132DW-DJ-9	FN		06/01/2024	Paydown		7,961	7,961	6,937	6,959	0	1,001	0	1,001	0	7,961	0	0	0	99	04/01/2052
3132DW-DJ-9	FN		07/01/2024	Paydown		9,690	9,690	8,444	8,472	0	1,219	0	1,219	0	9,690	0	0	0	141	04/01/2052
3132DW-DJ-9	FN		08/01/2024	Paydown		8,351	8,351	7,277	7,301	0	1,050	0	1,050	0	8,351	0	0	0	139	04/01/2052
3132DW-DJ-9	FN		09/01/2024	Paydown		9,833	9,833	8,569	8,596	0	1,237	0	1,237	0	9,833	0	0	0	184	04/01/2052
3132DW-DJ-9	FN		10/01/2024	Paydown		8,207	8,207	7,152	7,175	0	1,032	0	1,032	0	8,207	0	0	0	171	04/01/2052
3132DW-DJ-9	FN		11/01/2024	Paydown		8,813	8,813	7,680	7,705	0	1,108	0	1,108	0	8,813	0	0	0	202	04/01/2052
3132DW-DJ-9	FN		12/01/2024	Paydown		7,871	7,871	6,859	6,881	0	990	0	990	0	7,871	0	0	0	197	04/01/2052
3132DW-DK-6	FN		01/01/2024	Paydown		4,732	4,732	4,598	4,604	0	128	0	128	0	4,732	0	0	0	12	04/01/2052
3132DW-DK-6	FN		02/01/2024	Paydown		4,933	4,933	4,793	4,800	0	133	0	133	0	4,933	0	0	0	25	04/01/2052
3132DW-DK-6	FN		03/01/2024	Paydown		6,499	6,499	6,315	6,324	0	175	0	175	0	6,499	0	0	0	49	04/01/2052
3132DW-DK-6	FN		04/01/2024	Paydown		8,356	8,356	8,119	8,130	0	226	0	226	0	8,356	0	0	0	84	04/01/2052
3132DW-DK-6	FN		05/01/2024	Paydown		8,681	8,681	8,436	8,447	0	234	0	234	0	8,681	0	0	0	109	04/01/2052
3132DW-DK-6	FN		06/01/2024	Paydown		9,411	9,411	9,145	9,157	0	254	0	254	0	9,411	0	0	0	141	04/01/2052
3132DW-DK-6	FN		07/01/2024	Paydown		8,655	8,655	8,410	8,422	0	234	0	234	0	8,655	0	0	0	151	04/01/2052
3132DW-DK-6	FN		08/01/2024	Paydown		7,793	7,793	7,573	7,583	0	210	0	210	0	7,793	0	0	0	156	04/01/2052
3132DW-DK-6	FN		09/01/2024	Paydown		8,276	8,276	8,041	8,052	0	223	0	223	0	8,276	0	0	0	186	04/01/2052
3132DW-DK-6	FN		10/01/2024	Paydown		8,102	8,102	7,873	7,883	0	219	0	219	0	8,102	0	0	0	203	04/01/2052
3132DW-DK-6	FN		11/01/2024	Paydown		8,241	8,241	8,008	8,018	0	222	0	222	0	8,241	0	0	0	227	04/01/2052
3132DW-DK-6	FN		12/01/2024	Paydown		7,310	7,310	7,103	7,113	0	197	0	197	0	7,310	0	0	0	219	04/01/2052
3132DW-EB-5	FN		01/01/2024	Paydown		3,297	3,297	3,369	3,365	0	(68)	0	(68)	0	3,297	0	0	0	12	06/01/2052
3132DW-EB-5	FN		02/01/2024	Paydown		2,934	2,934	2,997	2,994	0	(61)	0	(61)	0	2,934	0	0	0	22	06/01/2052
3132DW-EB-5	FN		03/01/2024	Paydown		3,160	3,160	3,229	3,226	0	(66)	0	(66)	0	3,160	0	0	0	36	06/01/2052
3132DW-EB-5	FN		04/01/2024	Paydown		3,316	3,316	3,388	3,384	0	(69)	0	(69)	0	3,316	0	0	0	50	06/01/2052
3132DW-EB-5	FN		05/01/2024	Paydown		4,225	4,225	4,316	4,312	0	(88)	0	(88)	0	4,225	0	0	0	79	06/01/2052
3132DW-EB-5	FN		06/01/2024	Paydown		4,445	4,445	4,541	4,537	0	(92)	0	(92)	0	4,445	0	0	0	100	06/01/2052
3132DW-EB-5	FN		07/01/2024	Paydown		4,319	4,319	4,413	4,408	0	(90)	0	(90)	0	4,319	0	0	0	113	06/01/2052
3132DW-EB-5	FN		08/01/2024	Paydown		4,913	4,913	5,020	5,015	0	(102)	0	(102)	0	4,913	0	0	0	147	06/01/2052
3132DW-EB-5	FN		09/01/2024	Paydown		4,365	4,365	4,460	4,455	0	(90)	0	(90)	0	4,365	0	0	0	147	06/01/2052
3132DW-EB-5	FN		10/01/2024	Paydown		3,814	3,814	3,897	3,894	0	(79)	0	(79)	0	3,814	0	0	0	143	06/01/2052
3132DW-EB-5	FN		11/01/2024	Paydown		3,857	3,857	3,941	3,937	0	(80)	0	(80)	0	3,857	0	0	0	159	06/01/2052
3132DW-EB-5	FN		12/01/2024	Paydown		3,516	3,516	3,593	3,589	0	(73)	0	(73)	0	3,516	0	0	0	158	06/01/2052
3132DW-EJ-8	FN		01/01/2024	Paydown		2,100	2,100	2,065	2,067	0	34	0	34	0	2,100	0	0	0	7	08/01/2052
3132DW-EJ-8	FN		02/01/2024	Paydown		2,433	2,433	2,392	2,394	0	39	0	39	0	2,433	0	0	0	16	08/01/2052
3132DW-EJ-8	FN		03/01/2024	Paydown		2,117	2,117	2,081	2,083	0	34	0	34	0	2,117	0	0	0	21	08/01/2052
3132DW-EJ-8	FN		04/01/2024	Paydown		2,403	2,403	2,363	2,364	0	39	0	39	0	2,403	0	0	0	32	08/01/2052
3132DW-EJ-8	FN		05/01/2024	Paydown		3,170	3,170	3,117	3,119	0	51	0	51	0	3,170	0	0	0	53	08/01/2052
3132DW-EJ-8	FN		06/01/2024	Paydown		3,639	3,639	3,578	3,581	0	59	0	59	0	3,639	0	0	0	73	08/01/2052
3132DW-EJ-8	FN		07/01/2024	Paydown		3,828	3,828	3,764	3,767	0	62	0	62	0	3,828	0	0	0	89	08/01/2052
3132DW-EJ-8	FN		08/01/2024	Paydown		3,271	3,271	3,216	3,218	0	53	0	53	0	3,271	0	0	0	87	08/01/2052
3132DW-EJ-8	FN		09/01/2024	Paydown		3,851	3,851	3,786	3,789	0	62	0	62	0	3,851	0	0	0	116	08/01/2052
3132DW-EJ-8	FN		10/01/2024	Paydown		3,441	3,441	3,383	3,386	0	55	0	55	0	3,441	0	0	0	115	08/01/2052
3132DW-EJ-8	FN		11/01/2024	Paydown		4,228	4,228	4,157	4,160	0	68	0	68	0	4,228	0	0	0	155	08/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-EJ-8	FN		12/01/2024	Paydown		3,158	3,158	3,105	3,107	0	51	0	51	0	3,158	0	0	0	126	08/01/2052
3132DW-EK-5	FN		01/01/2024	Paydown		2,125	2,125	2,138	2,137	0	(13)	0	(13)	0	2,125	0	0	0	8	08/01/2052
3132DW-EK-5	FN		02/01/2024	Paydown		2,146	2,146	2,159	2,158	0	(13)	0	(13)	0	2,146	0	0	0	16	08/01/2052
3132DW-EK-5	FN		03/01/2024	Paydown		2,665	2,665	2,681	2,680	0	(16)	0	(16)	0	2,665	0	0	0	30	08/01/2052
3132DW-EK-5	FN		04/01/2024	Paydown		2,276	2,276	2,290	2,290	0	(13)	0	(13)	0	2,276	0	0	0	34	08/01/2052
3132DW-EK-5	FN		05/01/2024	Paydown		2,644	2,644	2,660	2,660	0	(16)	0	(16)	0	2,644	0	0	0	50	08/01/2052
3132DW-EK-5	FN		06/01/2024	Paydown		3,412	3,412	3,433	3,432	0	(20)	0	(20)	0	3,412	0	0	0	77	08/01/2052
3132DW-EK-5	FN		07/01/2024	Paydown		4,251	4,251	4,278	4,276	0	(25)	0	(25)	0	4,251	0	0	0	112	08/01/2052
3132DW-EK-5	FN		08/01/2024	Paydown		3,824	3,824	3,848	3,847	0	(23)	0	(23)	0	3,824	0	0	0	115	08/01/2052
3132DW-EK-5	FN		09/01/2024	Paydown		3,296	3,296	3,316	3,315	0	(19)	0	(19)	0	3,296	0	0	0	111	08/01/2052
3132DW-EK-5	FN		10/01/2024	Paydown		3,298	3,298	3,319	3,318	0	(19)	0	(19)	0	3,298	0	0	0	124	08/01/2052
3132DW-EK-5	FN		11/01/2024	Paydown		3,123	3,123	3,143	3,142	0	(18)	0	(18)	0	3,123	0	0	0	129	08/01/2052
3132DW-EK-5	FN		12/01/2024	Paydown		2,881	2,881	2,899	2,898	0	(17)	0	(17)	0	2,881	0	0	0	130	08/01/2052
3132DW-ES-8	FN		01/01/2024	Paydown		1,282	1,282	1,279	1,279	0	3	0	3	0	1,282	0	0	0	5	09/01/2052
3132DW-ES-8	FN		02/01/2024	Paydown		887	887	885	885	0	2	0	2	0	887	0	0	0	7	09/01/2052
3132DW-ES-8	FN		03/01/2024	Paydown		1,091	1,091	1,088	1,088	0	3	0	3	0	1,091	0	0	0	12	09/01/2052
3132DW-ES-8	FN		04/01/2024	Paydown		1,566	1,566	1,562	1,562	0	4	0	4	0	1,566	0	0	0	23	09/01/2052
3132DW-ES-8	FN		05/01/2024	Paydown		1,543	1,543	1,539	1,539	0	4	0	4	0	1,543	0	0	0	29	09/01/2052
3132DW-ES-8	FN		06/01/2024	Paydown		1,422	1,422	1,418	1,418	0	3	0	3	0	1,422	0	0	0	32	09/01/2052
3132DW-ES-8	FN		07/01/2024	Paydown		1,667	1,667	1,664	1,664	0	4	0	4	0	1,667	0	0	0	44	09/01/2052
3132DW-ES-8	FN		08/01/2024	Paydown		2,038	2,038	2,033	2,033	0	5	0	5	0	2,038	0	0	0	61	09/01/2052
3132DW-ES-8	FN		09/01/2024	Paydown		1,806	1,806	1,802	1,802	0	4	0	4	0	1,806	0	0	0	61	09/01/2052
3132DW-ES-8	FN		10/01/2024	Paydown		1,647	1,647	1,644	1,644	0	4	0	4	0	1,647	0	0	0	62	09/01/2052
3132DW-ES-8	FN		11/01/2024	Paydown		1,490	1,490	1,487	1,487	0	3	0	3	0	1,490	0	0	0	61	09/01/2052
3132DW-ES-8	FN		12/01/2024	Paydown		1,675	1,675	1,671	1,671	0	4	0	4	0	1,675	0	0	0	75	09/01/2052
3132DW-ET-6	FN		01/01/2024	BARCLAYS CAPITAL		559,910	568,978	560,710	560,941	0	(29)	0	(29)	0	560,913	0	33	33	1,185	09/01/2052
3132DW-ET-6	FN		01/01/2024	Paydown		2,081	2,081	2,050	2,051	0	29	0	29	0	2,081	0	0	0	2,379	09/01/2052
3132DW-FP-3	FN		01/01/2024	Paydown		3,091	3,091	2,857	2,866	0	226	0	226	0	3,091	0	0	0	10	12/01/2052
3132DW-FP-3	FN		02/01/2024	Paydown		1,839	1,839	1,699	1,705	0	134	0	134	0	1,839	0	0	0	12	12/01/2052
3132DW-FP-3	FN		03/01/2024	Paydown		2,649	2,649	2,448	2,456	0	193	0	193	0	2,649	0	0	0	26	12/01/2052
3132DW-FP-3	FN		04/01/2024	Paydown		3,330	3,330	3,077	3,087	0	243	0	243	0	3,330	0	0	0	44	12/01/2052
3132DW-FP-3	FN		05/01/2024	Paydown		4,261	4,261	3,938	3,950	0	311	0	311	0	4,261	0	0	0	71	12/01/2052
3132DW-FP-3	FN		06/01/2024	Paydown		3,953	3,953	3,653	3,665	0	288	0	288	0	3,953	0	0	0	79	12/01/2052
3132DW-FP-3	FN		07/01/2024	Paydown		4,094	4,094	3,783	3,795	0	299	0	299	0	4,094	0	0	0	96	12/01/2052
3132DW-FP-3	FN		08/01/2024	Paydown		2,721	2,721	2,515	2,523	0	199	0	199	0	2,721	0	0	0	73	12/01/2052
3132DW-FP-3	FN		09/01/2024	Paydown		3,250	3,250	3,004	3,013	0	237	0	237	0	3,250	0	0	0	97	12/01/2052
3132DW-FP-3	FN		10/01/2024	Paydown		4,127	4,127	3,813	3,825	0	301	0	301	0	4,127	0	0	0	138	12/01/2052
3132DW-FP-3	FN		11/01/2024	Paydown		5,658	5,658	5,229	5,245	0	413	0	413	0	5,658	0	0	0	207	12/01/2052
3132DW-FP-3	FN		12/01/2024	Paydown		4,299	4,299	3,973	3,985	0	314	0	314	0	4,299	0	0	0	172	12/01/2052
3132DW-G9-8	FN		01/01/2024	BARCLAYS CAPITAL		1,412,706	1,410,942	1,417,336	1,417,112	0	60	0	60	0	1,417,172	0	(40)	(40)	3,233	05/01/2053
3132DW-G9-8	FN		01/01/2024	Paydown		6,376	6,376	6,405	6,404	0	(28)	0	(28)	0	6,376	0	0	0	6,496	05/01/2053
3132DW-GG-2	FN		01/01/2024	BARCLAYS CAPITAL		444,470	451,668	441,064	441,327	0	(26)	0	(26)	0	441,301	0	12	12	941	02/01/2053
3132DW-GG-2	FN		01/01/2024	Paydown		2,074	2,074	2,025	2,027	0	47	0	47	0	2,074	0	0	0	1,891	02/01/2053
3132DW-GZ-0	FN		01/01/2024	Paydown		6,496	6,496	6,555	6,554	0	(58)	0	(58)	0	6,496	0	0	0	30	04/01/2053
3132DW-GZ-0	FN		02/01/2024	WELLS FARGO		1,383,394	1,377,368	1,389,850	1,389,648	0	(56)	0	(56)	0	1,389,592	0	(6,198)	(6,198)	8,838	04/01/2053
3132DW-GZ-0	FN		02/01/2024	Paydown		6,887	6,887	6,949	6,948	0	(61)	0	(61)	0	6,887	0	0	0	6,376	04/01/2053
3132DW-JS-3	FN		01/01/2024	Paydown		48,569	48,569	47,508	47,519	0	1,050	0	1,050	0	48,569	0	0	0	243	11/01/2053
3132DW-JS-3	FN		02/01/2024	Paydown		44,557	44,557	43,584	43,594	0	963	0	963	0	44,557	0	0	0	446	11/01/2053
3132DW-JS-3	FN		03/01/2024	Paydown		41,495	41,495	40,589	40,598	0	897	0	897	0	41,495	0	0	0	622	11/01/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-JS-3	FN		03/27/2024	CITICORP		1,985,521	1,964,950	1,922,044	1,922,480	0	1,114	0	1,114	0	1,923,594	0	61,927	61,927	32,749	11/01/2053
3132DW-JS-3	FN		04/01/2024	Paydown		46,774	46,774	45,753	45,763	0	1,011	0	1,011	0	46,774	0	0	0	10,499	11/01/2053
3132DW-JS-3	FN		05/01/2024	Paydown		32,713	32,713	31,998	32,006	0	707	0	707	0	32,713	0	0	0	820	11/01/2053
3132DW-JS-3	FN		06/01/2024	Paydown		22,291	22,291	21,804	21,809	0	482	0	482	0	22,291	0	0	0	670	11/01/2053
3132DW-JS-3	FN		07/01/2024	Paydown		22,727	22,727	22,231	22,236	0	491	0	491	0	22,727	0	0	0	797	11/01/2053
3132DW-JS-3	FN		08/01/2024	Paydown		22,080	22,080	21,598	21,603	0	477	0	477	0	22,080	0	0	0	885	11/01/2053
3132DW-JS-3	FN		09/01/2024	Paydown		37,907	37,907	37,079	37,087	0	819	0	819	0	37,907	0	0	0	1,708	11/01/2053
3132DW-JS-3	FN		10/01/2024	Paydown		74,075	74,075	72,457	72,474	0	1,601	0	1,601	0	74,075	0	0	0	3,709	11/01/2053
3132DW-JS-3	FN		10/02/2024	MORGAN STANLEY		2,938,821	2,874,592	2,811,823	2,812,461	0	9,543	0	9,543	0	2,822,004	0	116,818	116,818	150,685	11/01/2053
3132DW-JS-3	FN		11/01/2024	Paydown		41,029	41,029	40,133	40,143	0	887	0	887	0	41,029	0	0	0	2,257	11/01/2053
3132DW-JS-3	FN		12/01/2024	Paydown		13,272	13,272	12,982	12,985	0	287	0	287	0	13,272	0	0	0	796	11/01/2053
3132GD-M8-2	FREDDIE MAC GOLD Q00383		01/01/2024	Paydown		3,981	3,981	4,157	4,157	0	(176)	0	(176)	0	3,981	0	0	0	15	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		02/01/2024	Paydown		3,360	3,360	3,508	3,508	0	(148)	0	(148)	0	3,360	0	0	0	25	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		03/01/2024	Paydown		4,059	4,059	4,238	4,238	0	(179)	0	(179)	0	4,059	0	0	0	46	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		04/01/2024	Paydown		3,437	3,437	3,589	3,589	0	(152)	0	(152)	0	3,437	0	0	0	52	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		05/01/2024	Paydown		3,476	3,476	3,629	3,629	0	(153)	0	(153)	0	3,476	0	0	0	65	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		06/01/2024	Paydown		3,487	3,487	3,640	3,640	0	(154)	0	(154)	0	3,487	0	0	0	78	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		07/01/2024	Paydown		3,383	3,383	3,533	3,533	0	(149)	0	(149)	0	3,383	0	0	0	89	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		08/01/2024	Paydown		3,444	3,444	3,596	3,596	0	(152)	0	(152)	0	3,444	0	0	0	103	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		09/01/2024	Paydown		3,481	3,481	3,635	3,635	0	(154)	0	(154)	0	3,481	0	0	0	117	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		10/01/2024	Paydown		3,448	3,448	3,601	3,601	0	(152)	0	(152)	0	3,448	0	0	0	129	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		11/01/2024	Paydown		3,490	3,490	3,644	3,644	0	(154)	0	(154)	0	3,490	0	0	0	144	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD Q00383		12/01/2024	Paydown		3,505	3,505	3,660	3,660	0	(155)	0	(155)	0	3,505	0	0	0	158	04/01/2041
31335B-2M-7	FREDDIE MAC G61680		01/01/2024	Paydown		8,123	8,123	8,405	8,405	0	(282)	0	(282)	0	8,123	0	0	0	20	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		02/01/2024	Paydown		7,481	7,481	7,740	7,740	0	(259)	0	(259)	0	7,481	0	0	0	37	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		03/01/2024	Paydown		7,605	7,605	7,869	7,869	0	(264)	0	(264)	0	7,605	0	0	0	57	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		04/01/2024	Paydown		8,372	8,372	8,662	8,662	0	(290)	0	(290)	0	8,372	0	0	0	84	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		05/01/2024	Paydown		9,143	9,143	9,461	9,461	0	(317)	0	(317)	0	9,143	0	0	0	114	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		06/01/2024	Paydown		9,792	9,792	10,132	10,132	0	(340)	0	(340)	0	9,792	0	0	0	147	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		07/01/2024	Paydown		9,744	9,744	10,082	10,082	0	(338)	0	(338)	0	9,744	0	0	0	171	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		08/01/2024	Paydown		8,849	8,849	9,156	9,156	0	(307)	0	(307)	0	8,849	0	0	0	177	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		09/01/2024	Paydown		9,401	9,401	9,727	9,727	0	(326)	0	(326)	0	9,401	0	0	0	212	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		10/01/2024	Paydown		8,821	8,821	9,126	9,126	0	(306)	0	(306)	0	8,821	0	0	0	221	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		11/01/2024	Paydown		8,666	8,666	8,966	8,966	0	(301)	0	(301)	0	8,666	0	0	0	238	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		12/01/2024	Paydown		8,082	8,082	8,362	8,362	0	(280)	0	(280)	0	8,082	0	0	0	242	04/01/2047
31339S-F2-6	FREDDIE MAC QA2885		01/01/2024	Paydown		4,264	4,264	4,429	4,429	0	(165)	0	(165)	0	4,264	0	0	0	12	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		02/01/2024	Paydown		24,243	24,243	25,181	25,181	0	(938)	0	(938)	0	24,243	0	0	0	141	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		03/01/2024	GOLDMAN SACHS		1,772,933	1,964,469	2,040,515	2,040,515	0	0	0	0	0	2,040,515	0	(267,582)	(267,582)	13,751	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		03/01/2024	Paydown		4,046	4,046	4,203	4,203	0	(157)	0	(157)	0	4,046	0	0	0	5,765	09/01/2049
3133A0-EE-0	FR QA5533		01/01/2024	Paydown		887	887	920	920	0	(33)	0	(33)	0	887	0	0	0	3	12/01/2049
3133A0-EE-0	FR QA5533		02/01/2024	Paydown		857	857	889	889	0	(32)	0	(32)	0	857	0	0	0	5	12/01/2049
3133A0-EE-0	FR QA5533		03/01/2024	Paydown		896	896	930	930	0	(33)	0	(33)	0	896	0	0	0	8	12/01/2049
3133A0-EE-0	FR QA5533		04/01/2024	Paydown		899	899	933	933	0	(34)	0	(34)	0	899	0	0	0	10	12/01/2049
3133A0-EE-0	FR QA5533		05/01/2024	Paydown		869	869	901	901	0	(32)	0	(32)	0	869	0	0	0	13	12/01/2049
3133A0-EE-0	FR QA5533		06/01/2024	Paydown		5,143	5,143	5,335	5,335	0	(192)	0	(192)	0	5,143	0	0	0	90	12/01/2049
3133A0-EE-0	FR QA5533		07/01/2024	Paydown		881	881	914	914	0	(33)	0	(33)	0	881	0	0	0	18	12/01/2049
3133A0-EE-0	FR QA5533		08/01/2024	Paydown		4,998	4,998	5,184	5,184	0	(187)	0	(187)	0	4,998	0	0	0	117	12/01/2049
3133A0-EE-0	FR QA5533		09/01/2024	Paydown		5,146	5,146	5,338	5,338	0	(192)	0	(192)	0	5,146	0	0	0	135	12/01/2049
3133A0-EE-0	FR QA5533		10/01/2024	Paydown		11,325	11,325	11,748	11,748	0	(423)	0	(423)	0	11,325	0	0	0	330	12/01/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133A0-EE-0	FR QA5533		11/01/2024	Paydown		842	842	873	873	0	(31)	0	(31)	0	842	0	0	0	27	12/01/2049
3133A0-EE-0	FR QA5533		12/01/2024	Paydown		839	839	871	871	0	(31)	0	(31)	0	839	0	0	0	29	12/01/2049
3133AP-VS-5	FR QC5125		01/01/2024	Paydown		12,048	12,048	12,188	12,178	0	(130)	0	(130)	0	12,048	0	0	0	20	08/01/2051
3133AP-VS-5	FR QC5125		02/01/2024	Paydown		3,210	3,210	3,247	3,245	0	(35)	0	(35)	0	3,210	0	0	0	11	08/01/2051
3133AP-VS-5	FR QC5125		03/01/2024	Paydown		7,627	7,627	7,715	7,709	0	(82)	0	(82)	0	7,627	0	0	0	38	08/01/2051
3133AP-VS-5	FR QC5125		04/01/2024	Paydown		12,689	12,689	12,836	12,825	0	(137)	0	(137)	0	12,689	0	0	0	85	08/01/2051
3133AP-VS-5	FR QC5125		05/01/2024	Paydown		2,900	2,900	2,934	2,932	0	(31)	0	(31)	0	2,900	0	0	0	24	08/01/2051
3133AP-VS-5	FR QC5125		06/01/2024	Paydown		19,191	19,191	19,414	19,398	0	(207)	0	(207)	0	19,191	0	0	0	192	08/01/2051
3133AP-VS-5	FR QC5125		07/01/2024	Paydown		9,665	9,665	9,777	9,769	0	(104)	0	(104)	0	9,665	0	0	0	113	08/01/2051
3133AP-VS-5	FR QC5125		08/01/2024	Paydown		9,471	9,471	9,581	9,573	0	(102)	0	(102)	0	9,471	0	0	0	126	08/01/2051
3133AP-VS-5	FR QC5125		09/01/2024	Paydown		18,864	18,864	19,082	19,067	0	(203)	0	(203)	0	18,864	0	0	0	283	08/01/2051
3133AP-VS-5	FR QC5125		10/01/2024	Paydown		2,858	2,858	2,891	2,889	0	(31)	0	(31)	0	2,858	0	0	0	48	08/01/2051
3133AP-VS-5	FR QC5125		11/01/2024	Paydown		10,424	10,424	10,545	10,536	0	(112)	0	(112)	0	10,424	0	0	0	191	08/01/2051
3133AP-VS-5	FR QC5125		12/01/2024	Paydown		10,804	10,804	10,929	10,920	0	(116)	0	(116)	0	10,804	0	0	0	216	08/01/2051
3133AR-SC-0	FHLMC 6815		01/01/2024	Paydown		6,110	6,110	6,095	6,095	0	15	0	15	0	6,110	0	0	0	10	09/01/2051
3133AR-SC-0	FHLMC 6815		02/01/2024	Paydown		2,601	2,601	2,594	2,594	0	7	0	7	0	2,601	0	0	0	9	09/01/2051
3133AR-SC-0	FHLMC 6815		03/01/2024	Paydown		2,449	2,449	2,443	2,443	0	6	0	6	0	2,449	0	0	0	12	09/01/2051
3133AR-SC-0	FHLMC 6815		04/01/2024	Paydown		4,869	4,869	4,857	4,857	0	12	0	12	0	4,869	0	0	0	32	09/01/2051
3133AR-SC-0	FHLMC 6815		05/01/2024	Paydown		6,628	6,628	6,611	6,611	0	17	0	17	0	6,628	0	0	0	55	09/01/2051
3133AR-SC-0	FHLMC 6815		06/01/2024	Paydown		4,854	4,854	4,842	4,842	0	12	0	12	0	4,854	0	0	0	49	09/01/2051
3133AR-SC-0	FHLMC 6815		07/01/2024	Paydown		10,380	10,380	10,354	10,354	0	26	0	26	0	10,380	0	0	0	121	09/01/2051
3133AR-SC-0	FHLMC 6815		08/01/2024	Paydown		8,667	8,667	8,644	8,645	0	22	0	22	0	8,667	0	0	0	116	09/01/2051
3133AR-SC-0	FHLMC 6815		09/01/2024	Paydown		2,627	2,627	2,620	2,620	0	7	0	7	0	2,627	0	0	0	39	09/01/2051
3133AR-SC-0	FHLMC 6815		10/01/2024	Paydown		5,055	5,055	5,042	5,042	0	13	0	13	0	5,055	0	0	0	84	09/01/2051
3133AR-SC-0	FHLMC 6815		11/01/2024	Paydown		6,018	6,018	6,002	6,002	0	15	0	15	0	6,018	0	0	0	110	09/01/2051
3133AR-SC-0	FHLMC 6815		12/01/2024	Paydown		2,456	2,456	2,450	2,450	0	6	0	6	0	2,456	0	0	0	49	09/01/2051
3133AR-VS-1	FHLMC BU1118		01/01/2024	Paydown		13,184	13,184	13,143	13,145	0	39	0	39	0	13,184	0	0	0	22	09/01/2051
3133AR-VS-1	FHLMC BU1118		02/01/2024	Paydown		8,868	8,868	8,841	8,842	0	26	0	26	0	8,868	0	0	0	30	09/01/2051
3133AR-VS-1	FHLMC BU1118		03/01/2024	Paydown		6,639	6,639	6,618	6,619	0	20	0	20	0	6,639	0	0	0	33	09/01/2051
3133AR-VS-1	FHLMC BU1118		04/01/2024	Paydown		7,929	7,929	7,904	7,905	0	23	0	23	0	7,929	0	0	0	53	09/01/2051
3133AR-VS-1	FHLMC BU1118		05/01/2024	Paydown		3,934	3,934	3,921	3,922	0	12	0	12	0	3,934	0	0	0	33	09/01/2051
3133AR-VS-1	FHLMC BU1118		06/01/2024	Paydown		11,665	11,665	11,629	11,631	0	35	0	35	0	11,665	0	0	0	117	09/01/2051
3133AR-VS-1	FHLMC BU1118		07/01/2024	Paydown		4,273	4,273	4,260	4,260	0	13	0	13	0	4,273	0	0	0	50	09/01/2051
3133AR-VS-1	FHLMC BU1118		08/01/2024	Paydown		11,859	11,859	11,822	11,824	0	35	0	35	0	11,859	0	0	0	158	09/01/2051
3133AR-VS-1	FHLMC BU1118		09/01/2024	Paydown		29,290	29,290	29,198	29,203	0	87	0	87	0	29,290	0	0	0	439	09/01/2051
3133AR-VS-1	FHLMC BU1118		10/01/2024	Paydown		3,796	3,796	3,784	3,784	0	11	0	11	0	3,796	0	0	0	63	09/01/2051
3133AR-VS-1	FHLMC BU1118		11/01/2024	Paydown		6,976	6,976	6,954	6,955	0	21	0	21	0	6,976	0	0	0	128	09/01/2051
3133AR-VS-1	FHLMC BU1118		12/01/2024	Paydown		10,866	10,866	10,832	10,834	0	32	0	32	0	10,866	0	0	0	217	09/01/2051
3133AU-TC-2	FHLMC QC9547		01/01/2024	Paydown		21,590	21,590	22,120	22,107	0	(516)	0	(516)	0	21,590	0	0	0	45	10/01/2051
3133AU-TC-2	FHLMC QC9547		02/01/2024	Paydown		4,112	4,112	4,213	4,211	0	(98)	0	(98)	0	4,112	0	0	0	17	10/01/2051
3133AU-TC-2	FHLMC QC9547		03/01/2024	Paydown		22,971	22,971	23,534	23,520	0	(549)	0	(549)	0	22,971	0	0	0	144	10/01/2051
3133AU-TC-2	FHLMC QC9547		04/01/2024	Paydown		15,528	15,528	15,908	15,899	0	(371)	0	(371)	0	15,528	0	0	0	129	10/01/2051
3133AU-TC-2	FHLMC QC9547		05/01/2024	Paydown		32,938	32,938	33,746	33,726	0	(787)	0	(787)	0	32,938	0	0	0	343	10/01/2051
3133AU-TC-2	FHLMC QC9547		06/01/2024	Paydown		9,968	9,968	10,213	10,207	0	(238)	0	(238)	0	9,968	0	0	0	125	10/01/2051
3133AU-TC-2	FHLMC QC9547		07/01/2024	Paydown		9,709	9,709	9,947	9,941	0	(232)	0	(232)	0	9,709	0	0	0	142	10/01/2051
3133AU-TC-2	FHLMC QC9547		08/01/2024	Paydown		20,974	20,974	21,489	21,476	0	(501)	0	(501)	0	20,974	0	0	0	350	10/01/2051
3133AU-TC-2	FHLMC QC9547		09/01/2024	Paydown		10,061	10,061	10,307	10,301	0	(241)	0	(241)	0	10,061	0	0	0	189	10/01/2051
3133AU-TC-2	FHLMC QC9547		10/01/2024	Paydown		10,060	10,060	10,306	10,300	0	(240)	0	(240)	0	10,060	0	0	0	210	10/01/2051
3133AU-TC-2	FHLMC QC9547		11/01/2024	Paydown		9,278	9,278	9,505	9,500	0	(222)	0	(222)	0	9,278	0	0	0	213	10/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133AU-TC-2	FHLMC QC9547		12/01/2024	Paydown		33,124	33,124	33,937	33,916	0	(792)	0	(792)	0	33,124	0	0	0	828	10/01/2051
3133AX-TV-4	FR QD1464 1464		01/01/2024	Paydown		7,017	7,017	7,212	7,212	0	(195)	0	(195)	0	7,017	0	0	0	15	11/01/2051
3133AX-TV-4	FR QD1464 1464		02/01/2024	Paydown		7,005	7,005	7,200	7,200	0	(195)	0	(195)	0	7,005	0	0	0	29	11/01/2051
3133AX-TV-4	FR QD1464 1464		03/01/2024	Paydown		11,789	11,789	12,117	12,117	0	(328)	0	(328)	0	11,789	0	0	0	74	11/01/2051
3133AX-TV-4	FR QD1464 1464		04/01/2024	Paydown		1,666	1,666	1,712	1,712	0	(46)	0	(46)	0	1,666	0	0	0	14	11/01/2051
3133AX-TV-4	FR QD1464 1464		05/01/2024	Paydown		16,707	16,707	17,172	17,172	0	(465)	0	(465)	0	16,707	0	0	0	174	11/01/2051
3133AX-TV-4	FR QD1464 1464		06/01/2024	Paydown		11,425	11,425	11,742	11,742	0	(318)	0	(318)	0	11,425	0	0	0	143	11/01/2051
3133AX-TV-4	FR QD1464 1464		07/01/2024	Paydown		6,267	6,267	6,441	6,441	0	(174)	0	(174)	0	6,267	0	0	0	91	11/01/2051
3133AX-TV-4	FR QD1464 1464		08/01/2024	Paydown		11,600	11,600	11,923	11,923	0	(323)	0	(323)	0	11,600	0	0	0	193	11/01/2051
3133AX-TV-4	FR QD1464 1464		09/01/2024	Paydown		6,688	6,688	6,874	6,874	0	(186)	0	(186)	0	6,688	0	0	0	125	11/01/2051
3133AX-TV-4	FR QD1464 1464		10/01/2024	Paydown		6,301	6,301	6,476	6,476	0	(175)	0	(175)	0	6,301	0	0	0	131	11/01/2051
3133AX-TV-4	FR QD1464 1464		11/01/2024	Paydown		16,234	16,234	16,686	16,686	0	(452)	0	(452)	0	16,234	0	0	0	372	11/01/2051
3133AX-TV-4	FR QD1464 1464		12/01/2024	Paydown		1,573	1,573	1,616	1,616	0	(44)	0	(44)	0	1,573	0	0	0	39	11/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		01/01/2024	Paydown		16,527	16,527	13,599	13,682	0	2,845	0	2,845	0	16,527	0	0	0	28	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		02/01/2024	Paydown		4,329	4,329	3,562	3,584	0	745	0	745	0	4,329	0	0	0	14	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		03/01/2024	Paydown		4,185	4,185	3,443	3,464	0	720	0	720	0	4,185	0	0	0	21	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		04/01/2024	Paydown		4,180	4,180	3,439	3,460	0	719	0	719	0	4,180	0	0	0	28	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		05/01/2024	Paydown		4,164	4,164	3,426	3,447	0	717	0	717	0	4,164	0	0	0	35	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		06/01/2024	Paydown		12,450	12,450	10,244	10,307	0	2,143	0	2,143	0	12,450	0	0	0	125	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		07/01/2024	Paydown		3,872	3,872	3,186	3,206	0	667	0	667	0	3,872	0	0	0	45	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		08/01/2024	Paydown		15,027	15,027	12,364	12,440	0	2,587	0	2,587	0	15,027	0	0	0	200	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		09/01/2024	Paydown		3,892	3,892	3,202	3,222	0	670	0	670	0	3,892	0	0	0	58	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		10/01/2024	Paydown		3,959	3,959	3,258	3,278	0	682	0	682	0	3,959	0	0	0	66	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		11/01/2024	Paydown		10,633	10,633	8,749	8,802	0	1,830	0	1,830	0	10,633	0	0	0	195	12/01/2051
3133BO-YQ-0	FHLMC 30YR UMBS		12/01/2024	Paydown		4,631	4,631	3,810	3,833	0	797	0	797	0	4,631	0	0	0	93	12/01/2051
3133B3-CE-5	FHLMC 30YR UMBS		01/01/2024	Paydown		2,181	2,181	2,101	2,105	0	76	0	76	0	2,181	0	0	0	4	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		02/01/2024	Paydown		7,755	7,755	7,468	7,483	0	272	0	272	0	7,755	0	0	0	26	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		03/01/2024	Paydown		2,183	2,183	2,102	2,106	0	76	0	76	0	2,183	0	0	0	11	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		04/01/2024	Paydown		10,394	10,394	10,009	10,030	0	364	0	364	0	10,394	0	0	0	69	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		05/01/2024	Paydown		7,126	7,126	6,862	6,876	0	250	0	250	0	7,126	0	0	0	59	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		06/01/2024	Paydown		2,203	2,203	2,121	2,125	0	77	0	77	0	2,203	0	0	0	22	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		07/01/2024	Paydown		7,604	7,604	7,323	7,338	0	266	0	266	0	7,604	0	0	0	89	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		08/01/2024	Paydown		3,013	3,013	2,902	2,908	0	106	0	106	0	3,013	0	0	0	40	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		09/01/2024	Paydown		6,158	6,158	5,930	5,942	0	216	0	216	0	6,158	0	0	0	92	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		10/01/2024	Paydown		6,463	6,463	6,224	6,237	0	226	0	226	0	6,463	0	0	0	108	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		11/01/2024	Paydown		9,017	9,017	8,684	8,702	0	316	0	316	0	9,017	0	0	0	165	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		12/01/2024	Paydown		2,089	2,089	2,012	2,016	0	73	0	73	0	2,089	0	0	0	42	01/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		01/01/2024	Paydown		9,706	9,706	8,646	8,648	0	1,058	0	1,058	0	9,706	0	0	0	36	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		02/01/2024	Paydown		22,923	22,923	20,419	20,424	0	2,499	0	2,499	0	22,923	0	0	0	172	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		03/01/2024	Paydown		8,804	8,804	7,843	7,845	0	960	0	960	0	8,804	0	0	0	99	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		04/01/2024	Paydown		46,151	46,151	41,110	41,120	0	5,031	0	5,031	0	46,151	0	0	0	692	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		05/01/2024	Paydown		29,492	29,492	26,271	26,277	0	3,215	0	3,215	0	29,492	0	0	0	553	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		06/01/2024	Paydown		45,162	45,162	40,229	40,239	0	4,923	0	4,923	0	45,162	0	0	0	1,016	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		07/01/2024	Paydown		9,851	9,851	8,775	8,777	0	1,074	0	1,074	0	9,851	0	0	0	259	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		07/02/2024	CITICORP		754,204	802,611	714,951	715,125	0	972	0	972	0	716,097	0	38,107	38,107	22,473	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		08/01/2024	Paydown		22,698	22,698	20,219	20,224	0	2,474	0	2,474	0	22,698	0	0	0	681	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		09/01/2024	Paydown		20,388	20,388	18,161	18,165	0	2,222	0	2,222	0	20,388	0	0	0	688	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		10/01/2024	Paydown		7,544	7,544	6,720	6,722	0	822	0	822	0	7,544	0	0	0	283	08/01/2052
3133BH-A2-2	FHLMC 30YR UMBS		11/01/2024	Paydown		8,165	8,165	7,273	7,275	0	890	0	890	0	8,165	0	0	0	337	08/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133BH-A2-2	FHLMC 30YR UMBS		12/01/2024	Paydown		13,292	13,292	11,840	11,843	0	1,449	0	1,449	0	13,292	0	0	0	598	08/01/2052
3133EN-Z9-4	FEDERAL FARM CREDIT BANK		10/30/2024	CITICORP		2,999,110	3,000,000	2,996,820	2,998,427	0	1,363	0	1,363	0	2,999,790	0	(680)	(680)	128,625	11/18/2024
3133GG-2J-1	FHLMC 15YR UMBS		01/01/2024	Paydown		12,323	12,323	11,070	11,123	0	1,200	0	1,200	0	12,323	0	0	0	21	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		02/01/2024	Paydown		12,329	12,329	11,075	11,129	0	1,201	0	1,201	0	12,329	0	0	0	41	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		03/01/2024	Paydown		19,816	19,816	17,801	17,886	0	1,930	0	1,930	0	19,816	0	0	0	99	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		04/01/2024	Paydown		20,255	20,255	18,195	18,282	0	1,973	0	1,973	0	20,255	0	0	0	135	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		05/01/2024	Paydown		22,130	22,130	19,879	19,975	0	2,155	0	2,155	0	22,130	0	0	0	184	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		06/01/2024	Paydown		12,794	12,794	11,492	11,548	0	1,246	0	1,246	0	12,794	0	0	0	128	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		07/01/2024	Paydown		22,055	22,055	19,812	19,907	0	2,148	0	2,148	0	22,055	0	0	0	257	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		08/01/2024	Paydown		20,296	20,296	18,232	18,320	0	1,977	0	1,977	0	20,296	0	0	0	271	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		09/01/2024	Paydown		19,420	19,420	17,444	17,528	0	1,891	0	1,891	0	19,420	0	0	0	291	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		10/01/2024	Paydown		16,730	16,730	15,028	15,100	0	1,629	0	1,629	0	16,730	0	0	0	279	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		11/01/2024	Paydown		23,215	23,215	20,853	20,954	0	2,261	0	2,261	0	23,215	0	0	0	426	03/01/2037
3133GG-2J-1	FHLMC 15YR UMBS		12/01/2024	Paydown		18,501	18,501	16,619	16,699	0	1,802	0	1,802	0	18,501	0	0	0	370	03/01/2037
3133KK-D4-8	FN RA3723		01/01/2024	Paydown		8,566	8,566	8,673	8,672	0	(106)	0	(106)	0	8,566	0	0	0	14	10/01/2050
3133KK-D4-8	FN RA3723		02/01/2024	Paydown		2,923	2,923	2,960	2,959	0	(36)	0	(36)	0	2,923	0	0	0	10	10/01/2050
3133KK-D4-8	FN RA3723		03/01/2024	Paydown		5,557	5,557	5,626	5,626	0	(69)	0	(69)	0	5,557	0	0	0	28	10/01/2050
3133KK-D4-8	FN RA3723		04/01/2024	Paydown		8,683	8,683	8,792	8,791	0	(107)	0	(107)	0	8,683	0	0	0	58	10/01/2050
3133KK-D4-8	FN RA3723		05/01/2024	Paydown		13,310	13,310	13,477	13,475	0	(165)	0	(165)	0	13,310	0	0	0	111	10/01/2050
3133KK-D4-8	FN RA3723		06/01/2024	Paydown		2,954	2,954	2,991	2,991	0	(37)	0	(37)	0	2,954	0	0	0	30	10/01/2050
3133KK-D4-8	FN RA3723		07/01/2024	Paydown		15,726	15,726	15,923	15,921	0	(194)	0	(194)	0	15,726	0	0	0	183	10/01/2050
3133KK-D4-8	FN RA3723		08/01/2024	Paydown		9,900	9,900	10,024	10,022	0	(122)	0	(122)	0	9,900	0	0	0	132	10/01/2050
3133KK-D4-8	FN RA3723		09/01/2024	Paydown		5,353	5,353	5,420	5,420	0	(66)	0	(66)	0	5,353	0	0	0	80	10/01/2050
3133KK-D4-8	FN RA3723		10/01/2024	Paydown		2,797	2,797	2,832	2,831	0	(35)	0	(35)	0	2,797	0	0	0	47	10/01/2050
3133KK-D4-8	FN RA3723		11/01/2024	Paydown		11,628	11,628	11,773	11,771	0	(144)	0	(144)	0	11,628	0	0	0	213	10/01/2050
3133KK-D4-8	FN RA3723		12/01/2024	Paydown		6,351	6,351	6,431	6,430	0	(79)	0	(79)	0	6,351	0	0	0	127	10/01/2050
3133KL-RF-6	FN RA4986		01/01/2024	Paydown		8,222	8,222	8,271	8,270	0	(48)	0	(48)	0	8,222	0	0	0	14	04/01/2051
3133KL-RF-6	FN RA4986		02/01/2024	Paydown		9,193	9,193	9,248	9,247	0	(54)	0	(54)	0	9,193	0	0	0	31	04/01/2051
3133KL-RF-6	FN RA4986		03/01/2024	Paydown		8,832	8,832	8,885	8,884	0	(52)	0	(52)	0	8,832	0	0	0	44	04/01/2051
3133KL-RF-6	FN RA4986		04/01/2024	Paydown		2,936	2,936	2,953	2,953	0	(17)	0	(17)	0	2,936	0	0	0	20	04/01/2051
3133KL-RF-6	FN RA4986		05/01/2024	Paydown		6,197	6,197	6,234	6,233	0	(36)	0	(36)	0	6,197	0	0	0	52	04/01/2051
3133KL-RF-6	FN RA4986		06/01/2024	Paydown		4,950	4,950	4,980	4,979	0	(29)	0	(29)	0	4,950	0	0	0	50	04/01/2051
3133KL-RF-6	FN RA4986		07/01/2024	Paydown		7,565	7,565	7,609	7,609	0	(44)	0	(44)	0	7,565	0	0	0	88	04/01/2051
3133KL-RF-6	FN RA4986		08/01/2024	Paydown		10,310	10,310	10,371	10,370	0	(60)	0	(60)	0	10,310	0	0	0	137	04/01/2051
3133KL-RF-6	FN RA4986		09/01/2024	Paydown		8,361	8,361	8,411	8,410	0	(49)	0	(49)	0	8,361	0	0	0	125	04/01/2051
3133KL-RF-6	FN RA4986		10/01/2024	Paydown		8,297	8,297	8,346	8,346	0	(48)	0	(48)	0	8,297	0	0	0	138	04/01/2051
3133KL-RF-6	FN RA4986		11/01/2024	Paydown		3,030	3,030	3,048	3,047	0	(18)	0	(18)	0	3,030	0	0	0	56	04/01/2051
3133KL-RF-6	FN RA4986		12/01/2024	Paydown		6,830	6,830	6,871	6,870	0	(40)	0	(40)	0	6,830	0	0	0	137	04/01/2051
3133KM-E8-4	FR		01/01/2024	Paydown		25,930	25,930	20,128	20,170	0	5,760	0	5,760	0	25,930	0	0	0	54	07/01/2051
3133KM-E8-4	FR		02/01/2024	Paydown		10,992	10,992	8,532	8,550	0	2,442	0	2,442	0	10,992	0	0	0	46	07/01/2051
3133KM-E8-4	FR		03/01/2024	Paydown		17,944	17,944	13,929	13,958	0	3,986	0	3,986	0	17,944	0	0	0	112	07/01/2051
3133KM-E8-4	FR		04/01/2024	Paydown		23,175	23,175	17,990	18,027	0	5,148	0	5,148	0	23,175	0	0	0	193	07/01/2051
3133KM-E8-4	FR		05/01/2024	Paydown		11,871	11,871	9,215	9,234	0	2,637	0	2,637	0	11,871	0	0	0	124	07/01/2051
3133KM-E8-4	FR		06/01/2024	Paydown		6,961	6,961	5,404	5,415	0	1,546	0	1,546	0	6,961	0	0	0	87	07/01/2051
3133KM-E8-4	FR		06/24/2024	CITICORP		2,543,450	3,082,386	2,392,702	2,397,690	0	3,927	0	3,927	0	2,401,616	0	141,834	141,834	41,527	07/01/2051
3133KM-E8-4	FR		07/01/2024	Paydown		6,866	6,866	5,330	5,341	0	1,525	0	1,525	0	6,866	0	0	0	6,522	07/01/2051
3133KN-HD-8	FHLMC 30YR UMBS		01/01/2024	Paydown		6,534	6,534	6,299	6,314	0	219	0	219	0	6,534	0	0	0	14	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		02/01/2024	Paydown		1,287	1,287	1,240	1,243	0	43	0	43	0	1,287	0	0	0	5	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		03/01/2024	Paydown		1,275	1,275	1,229	1,232	0	43	0	43	0	1,275	0	0	0	8	02/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133KN-HD-8	FHLMC 30YR UMBS		04/01/2024	Paydown		6,700	6,700	6,460	6,475	0	225	0	225	0	6,700	0	0	0	56	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		05/01/2024	Paydown		3,649	3,649	3,518	3,527	0	123	0	123	0	3,649	0	0	0	38	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		06/01/2024	Paydown		1,268	1,268	1,222	1,225	0	43	0	43	0	1,268	0	0	0	16	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		07/01/2024	Paydown		3,939	3,939	3,798	3,807	0	132	0	132	0	3,939	0	0	0	57	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		08/01/2024	Paydown		6,837	6,837	6,592	6,608	0	230	0	230	0	6,837	0	0	0	114	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		09/01/2024	Paydown		3,762	3,762	3,627	3,635	0	126	0	126	0	3,762	0	0	0	71	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		10/01/2024	Paydown		4,552	4,552	4,389	4,399	0	153	0	153	0	4,552	0	0	0	95	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		11/01/2024	Paydown		6,179	6,179	5,957	5,971	0	208	0	208	0	6,179	0	0	0	142	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		12/01/2024	Paydown		1,260	1,260	1,215	1,218	0	42	0	42	0	1,260	0	0	0	31	02/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		01/01/2024	Paydown		1,222	1,222	1,144	1,147	0	75	0	75	0	1,222	0	0	0	3	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		02/01/2024	Paydown		2,282	2,282	2,137	2,143	0	140	0	140	0	2,282	0	0	0	11	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		03/01/2024	Paydown		3,526	3,526	3,303	3,311	0	216	0	216	0	3,526	0	0	0	26	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		04/01/2024	Paydown		4,146	4,146	3,883	3,893	0	254	0	254	0	4,146	0	0	0	41	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		05/01/2024	Paydown		3,392	3,392	3,177	3,185	0	207	0	207	0	3,392	0	0	0	42	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		06/01/2024	Paydown		1,232	1,232	1,154	1,156	0	75	0	75	0	1,232	0	0	0	18	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		07/01/2024	Paydown		3,242	3,242	3,037	3,044	0	198	0	198	0	3,242	0	0	0	57	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		08/01/2024	Paydown		2,905	2,905	2,721	2,728	0	178	0	178	0	2,905	0	0	0	58	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		09/01/2024	Paydown		3,545	3,545	3,320	3,328	0	217	0	217	0	3,545	0	0	0	80	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		10/01/2024	Paydown		3,997	3,997	3,743	3,753	0	244	0	244	0	3,997	0	0	0	100	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		11/01/2024	Paydown		5,903	5,903	5,529	5,542	0	361	0	361	0	5,903	0	0	0	162	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		12/01/2024	Paydown		4,035	4,035	3,779	3,788	0	247	0	247	0	4,035	0	0	0	121	01/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		01/01/2024	Paydown		1,131	1,131	1,140	1,140	0	(8)	0	(8)	0	1,131	0	0	0	4	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		02/01/2024	Paydown		2,238	2,238	2,256	2,255	0	(17)	0	(17)	0	2,238	0	0	0	17	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		03/01/2024	Paydown		2,487	2,487	2,507	2,506	0	(19)	0	(19)	0	2,487	0	0	0	28	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		04/01/2024	Paydown		1,134	1,134	1,143	1,142	0	(8)	0	(8)	0	1,134	0	0	0	17	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		05/01/2024	Paydown		2,748	2,748	2,770	2,768	0	(20)	0	(20)	0	2,748	0	0	0	52	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		06/01/2024	Paydown		3,706	3,706	3,735	3,734	0	(28)	0	(28)	0	3,706	0	0	0	83	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		07/01/2024	Paydown		3,695	3,695	3,724	3,722	0	(28)	0	(28)	0	3,695	0	0	0	97	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		08/01/2024	Paydown		7,976	7,976	8,039	8,035	0	(59)	0	(59)	0	7,976	0	0	0	239	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		09/01/2024	Paydown		7,856	7,856	7,919	7,915	0	(59)	0	(59)	0	7,856	0	0	0	265	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		10/01/2024	Paydown		2,605	2,605	2,626	2,625	0	(19)	0	(19)	0	2,605	0	0	0	98	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		11/01/2024	Paydown		3,087	3,087	3,112	3,110	0	(23)	0	(23)	0	3,087	0	0	0	127	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		12/01/2024	Paydown		3,736	3,736	3,765	3,763	0	(28)	0	(28)	0	3,736	0	0	0	168	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		01/01/2024	Paydown		6,240	6,240	5,957	5,973	0	267	0	267	0	6,240	0	0	0	21	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		02/01/2024	Paydown		1,170	1,170	1,117	1,120	0	50	0	50	0	1,170	0	0	0	8	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		03/01/2024	Paydown		1,218	1,218	1,163	1,166	0	52	0	52	0	1,218	0	0	0	12	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		04/01/2024	Paydown		5,588	5,588	5,335	5,349	0	239	0	239	0	5,588	0	0	0	75	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		05/01/2024	Paydown		1,210	1,210	1,155	1,158	0	52	0	52	0	1,210	0	0	0	20	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		06/01/2024	Paydown		1,225	1,225	1,169	1,172	0	52	0	52	0	1,225	0	0	0	24	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		07/01/2024	Paydown		1,224	1,224	1,169	1,172	0	52	0	52	0	1,224	0	0	0	29	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		08/01/2024	Paydown		11,042	11,042	10,541	10,569	0	473	0	473	0	11,042	0	0	0	294	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		09/01/2024	Paydown		1,209	1,209	1,154	1,157	0	52	0	52	0	1,209	0	0	0	36	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		10/01/2024	Paydown		1,185	1,185	1,131	1,134	0	51	0	51	0	1,185	0	0	0	40	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		11/01/2024	Paydown		5,208	5,208	4,972	4,985	0	223	0	223	0	5,208	0	0	0	191	08/01/2052
3133KP-IIS-3	FHLMC 30YR UMBS		12/01/2024	Paydown		1,216	1,216	1,161	1,164	0	52	0	52	0	1,216	0	0	0	49	08/01/2052
3133KQ-T6-3	FHLMC 30YR UMBS		01/01/2024	Paydown		3,886	3,886	3,685	3,687	0	199	0	199	0	3,886	0	0	0	18	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		02/01/2024	Paydown		751	751	712	713	0	38	0	38	0	751	0	0	0	7	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		03/01/2024	Paydown		4,223	4,223	4,005	4,007	0	216	0	216	0	4,223	0	0	0	58	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		04/01/2024	Paydown		828	828	786	786	0	42	0	42	0	828	0	0	0	15	05/01/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133KQ-T6-3	FHLMC 30YR UMBS		05/01/2024	Paydown		5,125	5,125	4,860	4,863	0	262	0	262	0	5,125	0	0	0	117	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		06/01/2024	Paydown		4,038	4,038	3,830	3,832	0	207	0	207	0	4,038	0	0	0	111	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		07/01/2024	Paydown		818	818	775	776	0	42	0	42	0	818	0	0	0	26	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		08/01/2024	Paydown		5,564	5,564	5,276	5,279	0	285	0	285	0	5,564	0	0	0	204	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		09/01/2024	Paydown		7,836	7,836	7,431	7,435	0	401	0	401	0	7,836	0	0	0	323	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		10/01/2024	Paydown		9,156	9,156	8,682	8,687	0	469	0	469	0	9,156	0	0	0	420	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		11/01/2024	Paydown		3,896	3,896	3,694	3,696	0	199	0	199	0	3,896	0	0	0	196	05/01/2053
3133KQ-T6-3	FHLMC 30YR UMBS		12/01/2024	Paydown		7,157	7,157	6,787	6,791	0	366	0	366	0	7,157	0	0	0	394	05/01/2053
3133X8-EW-8	FEDERAL HOME LOAN BANKS		08/15/2024	Maturity		4,000,000	4,000,000	4,167,800	4,007,982	0	(7,982)	0	(7,982)	0	4,000,000	0	0	0	215,000	08/15/2024
3133X8-L3-4	FEDERAL HOME LOAN BANKS		09/09/2024	Maturity		5,000,000	5,000,000	5,299,640	5,015,892	0	(15,892)	0	(15,892)	0	5,000,000	0	0	0	268,250	09/09/2024
3133X8-L3-4	FEDERAL HOME LOAN BANKS		09/09/2024	Maturity		5,000,000	5,000,000	5,299,640	5,015,892	0	(15,892)	0	(15,892)	0	5,000,000	0	0	0	268,250	09/09/2024
31346Y-5R-0	FR QA5356		01/01/2024	Paydown		4,482	4,482	4,743	4,743	0	(261)	0	(261)	0	4,482	0	0	0	11	12/01/2049
31346Y-5R-0	FR QA5356		02/01/2024	Paydown		9,327	9,327	9,870	9,870	0	(543)	0	(543)	0	9,327	0	0	0	47	12/01/2049
31346Y-5R-0	FR QA5356		03/01/2024	Paydown		9,499	9,499	10,052	10,052	0	(553)	0	(553)	0	9,499	0	0	0	71	12/01/2049
31346Y-5R-0	FR QA5356		04/01/2024	Paydown		9,870	9,870	10,445	10,445	0	(574)	0	(574)	0	9,870	0	0	0	99	12/01/2049
31346Y-5R-0	FR QA5356		05/01/2024	Paydown		4,096	4,096	4,334	4,334	0	(238)	0	(238)	0	4,096	0	0	0	51	12/01/2049
31346Y-5R-0	FR QA5356		06/01/2024	Paydown		15,401	15,401	16,298	16,298	0	(896)	0	(896)	0	15,401	0	0	0	231	12/01/2049
31346Y-5R-0	FR QA5356		07/01/2024	Paydown		23,242	23,242	24,595	24,595	0	(1,353)	0	(1,353)	0	23,242	0	0	0	407	12/01/2049
31346Y-5R-0	FR QA5356		08/01/2024	Paydown		14,772	14,772	15,631	15,631	0	(860)	0	(860)	0	14,772	0	0	0	295	12/01/2049
31346Y-5R-0	FR QA5356		09/01/2024	Paydown		9,188	9,188	9,722	9,722	0	(535)	0	(535)	0	9,188	0	0	0	207	12/01/2049
31346Y-5R-0	FR QA5356		10/01/2024	Paydown		15,044	15,044	15,920	15,920	0	(876)	0	(876)	0	15,044	0	0	0	376	12/01/2049
31346Y-5R-0	FR QA5356		11/01/2024	Paydown		3,926	3,926	4,155	4,155	0	(229)	0	(229)	0	3,926	0	0	0	108	12/01/2049
31346Y-5R-0	FR QA5356		12/01/2024	Paydown		5,838	5,838	6,178	6,178	0	(340)	0	(340)	0	5,838	0	0	0	175	12/01/2049
3137FQ-5B-5	FHR 4935 KP		01/01/2024	Paydown		14,945	14,945	15,202	15,202	0	(257)	0	(257)	0	14,945	0	0	0	31	12/25/2049
3137FQ-5B-5	FHR 4935 KP		02/01/2024	Paydown		11,305	11,305	11,499	11,499	0	(195)	0	(195)	0	11,305	0	0	0	47	12/25/2049
3137FQ-5B-5	FHR 4935 KP		03/01/2024	Paydown		12,311	12,311	12,523	12,523	0	(212)	0	(212)	0	12,311	0	0	0	77	12/25/2049
3137FQ-5B-5	FHR 4935 KP		04/01/2024	Paydown		13,628	13,628	13,863	13,863	0	(235)	0	(235)	0	13,628	0	0	0	114	12/25/2049
3137FQ-5B-5	FHR 4935 KP		05/01/2024	Paydown		17,189	17,189	17,485	17,485	0	(296)	0	(296)	0	17,189	0	0	0	179	12/25/2049
3137FQ-5B-5	FHR 4935 KP		06/01/2024	Paydown		14,058	14,058	14,301	14,301	0	(242)	0	(242)	0	14,058	0	0	0	176	12/25/2049
3137FQ-5B-5	FHR 4935 KP		07/01/2024	Paydown		14,357	14,357	14,605	14,605	0	(247)	0	(247)	0	14,357	0	0	0	209	12/25/2049
3137FQ-5B-5	FHR 4935 KP		08/01/2024	Paydown		11,884	11,884	12,089	12,089	0	(205)	0	(205)	0	11,884	0	0	0	198	12/25/2049
3137FQ-5B-5	FHR 4935 KP		09/01/2024	Paydown		9,882	9,882	10,052	10,052	0	(170)	0	(170)	0	9,882	0	0	0	185	12/25/2049
3137FQ-5B-5	FHR 4935 KP		10/01/2024	Paydown		12,008	12,008	12,215	12,215	0	(207)	0	(207)	0	12,008	0	0	0	250	12/25/2049
3137FQ-5B-5	FHR 4935 KP		11/01/2024	Paydown		14,812	14,812	15,067	15,067	0	(255)	0	(255)	0	14,812	0	0	0	339	12/25/2049
3137FQ-5B-5	FHR 4935 KP		12/01/2024	Paydown		12,079	12,079	12,287	12,287	0	(208)	0	(208)	0	12,079	0	0	0	302	12/25/2049
3138WG-R9-7	FANNIE MAE AS6811		01/01/2024	Paydown		4,482	4,482	4,636	4,636	0	(154)	0	(154)	0	4,482	0	0	0	11	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		02/01/2024	Paydown		4,727	4,727	4,889	4,889	0	(162)	0	(162)	0	4,727	0	0	0	24	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		03/01/2024	Paydown		25,128	25,128	25,992	25,992	0	(864)	0	(864)	0	25,128	0	0	0	188	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		04/01/2024	Paydown		24,073	24,073	24,900	24,900	0	(828)	0	(828)	0	24,073	0	0	0	241	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		05/01/2024	Paydown		4,750	4,750	4,913	4,913	0	(163)	0	(163)	0	4,750	0	0	0	59	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		06/01/2024	Paydown		4,759	4,759	4,923	4,923	0	(164)	0	(164)	0	4,759	0	0	0	71	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		07/01/2024	Paydown		24,640	24,640	25,487	25,487	0	(847)	0	(847)	0	24,640	0	0	0	431	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		08/01/2024	Paydown		4,873	4,873	5,041	5,041	0	(168)	0	(168)	0	4,873	0	0	0	97	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		09/01/2024	Paydown		44,076	44,076	45,591	45,591	0	(1,515)	0	(1,515)	0	44,076	0	0	0	992	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		10/01/2024	Paydown		4,862	4,862	5,029	5,029	0	(167)	0	(167)	0	4,862	0	0	0	122	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		11/01/2024	Paydown		4,867	4,867	5,034	5,034	0	(167)	0	(167)	0	4,867	0	0	0	134	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		12/01/2024	Paydown		22,276	22,276	23,042	23,042	0	(766)	0	(766)	0	22,276	0	0	0	668	03/01/2046
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		01/01/2024	Paydown		50,226	50,226	47,822	49,407	0	819	0	819	0	50,226	0	0	0	209	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		02/01/2024	Paydown		28,857	28,857	27,476	28,387	0	470	0	470	0	28,857	0	0	0	240	03/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		03/01/2024	Paydown		14,876	14,876	14,163	14,633	0	242	0	242	0	14,876	0	0	0	186	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		04/01/2024	Paydown		41,659	41,659	39,665	40,980	0	679	0	679	0	41,659	0	0	0	694	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		05/01/2024	Paydown		14,264	14,264	13,581	14,032	0	232	0	232	0	14,264	0	0	0	297	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		06/01/2024	Paydown		38,976	38,976	37,110	38,341	0	635	0	635	0	38,976	0	0	0	974	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		07/01/2024	Paydown		16,015	16,015	15,248	15,754	0	261	0	261	0	16,015	0	0	0	467	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		08/01/2024	Paydown		35,139	35,139	33,457	34,566	0	573	0	573	0	35,139	0	0	0	1,171	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		09/01/2024	Paydown		27,914	27,914	26,578	27,459	0	455	0	455	0	27,914	0	0	0	1,047	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		10/01/2024	Paydown		16,324	16,324	15,542	16,058	0	266	0	266	0	16,324	0	0	0	680	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		11/01/2024	Paydown		28,052	28,052	26,709	27,595	0	457	0	457	0	28,052	0	0	0	1,286	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		12/01/2024	Paydown		14,468	14,468	13,776	14,232	0	236	0	236	0	14,468	0	0	0	723	03/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		01/01/2024	Paydown		3,185	3,185	2,980	3,108	0	78	0	78	0	3,185	0	0	0	13	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		02/01/2024	Paydown		2,391	2,391	2,236	2,332	0	58	0	58	0	2,391	0	0	0	20	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		03/01/2024	Paydown		2,640	2,640	2,469	2,575	0	65	0	65	0	2,640	0	0	0	33	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		04/01/2024	Paydown		3,348	3,348	3,132	3,266	0	82	0	82	0	3,348	0	0	0	56	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		05/01/2024	Paydown		8,127	8,127	7,603	7,929	0	199	0	199	0	8,127	0	0	0	169	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		06/01/2024	Paydown		2,452	2,452	2,294	2,392	0	60	0	60	0	2,452	0	0	0	61	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		07/01/2024	Paydown		3,078	3,078	2,880	3,003	0	75	0	75	0	3,078	0	0	0	90	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		08/01/2024	Paydown		3,028	3,028	2,832	2,954	0	74	0	74	0	3,028	0	0	0	101	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		09/01/2024	Paydown		2,190	2,190	2,048	2,136	0	54	0	54	0	2,190	0	0	0	82	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		10/01/2024	Paydown		6,591	6,591	6,166	6,430	0	161	0	161	0	6,591	0	0	0	275	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		11/01/2024	Paydown		2,206	2,206	2,064	2,153	0	54	0	54	0	2,206	0	0	0	101	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		12/01/2024	Paydown		2,743	2,743	2,566	2,676	0	67	0	67	0	2,743	0	0	0	137	09/15/2035
31400Q-TN-3	FANNIE MAE POOL 694557		01/01/2024	Paydown		246	246	251	250	0	(4)	0	(4)	0	246	0	0	0	1	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		02/01/2024	Paydown		256	256	261	260	0	(4)	0	(4)	0	256	0	0	0	2	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		03/01/2024	Paydown		250	250	255	254	0	(4)	0	(4)	0	250	0	0	0	3	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		04/01/2024	Paydown		251	251	256	255	0	(4)	0	(4)	0	251	0	0	0	5	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		05/01/2024	Paydown		233	233	238	237	0	(4)	0	(4)	0	233	0	0	0	5	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		06/01/2024	Paydown		253	253	258	257	0	(4)	0	(4)	0	253	0	0	0	7	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		07/01/2024	Paydown		263	263	268	267	0	(4)	0	(4)	0	263	0	0	0	8	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		08/01/2024	Paydown		240	240	245	244	0	(4)	0	(4)	0	240	0	0	0	9	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		09/01/2024	Paydown		259	259	264	263	0	(4)	0	(4)	0	259	0	0	0	11	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		10/01/2024	Paydown		277	277	282	281	0	(4)	0	(4)	0	277	0	0	0	13	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		11/01/2024	Paydown		244	244	249	248	0	(4)	0	(4)	0	244	0	0	0	12	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		12/01/2024	Paydown		253	253	258	257	0	(4)	0	(4)	0	253	0	0	0	14	04/01/2033
31402C-4H-2	FANNIE MAE POOL 725424		01/01/2024	Paydown		1,880	1,880	2,029	2,029	0	(149)	0	(149)	0	1,880	0	0	0	9	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		02/01/2024	Paydown		1,577	1,577	1,701	1,701	0	(125)	0	(125)	0	1,577	0	0	0	14	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		03/01/2024	Paydown		1,698	1,698	1,833	1,833	0	(135)	0	(135)	0	1,698	0	0	0	23	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		04/01/2024	Paydown		1,540	1,540	1,662	1,662	0	(122)	0	(122)	0	1,540	0	0	0	28	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		05/01/2024	Paydown		2,084	2,084	2,249	2,249	0	(165)	0	(165)	0	2,084	0	0	0	48	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		06/01/2024	Paydown		1,871	1,871	2,019	2,019	0	(148)	0	(148)	0	1,871	0	0	0	51	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		07/01/2024	Paydown		1,930	1,930	2,083	2,083	0	(153)	0	(153)	0	1,930	0	0	0	62	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		08/01/2024	Paydown		1,709	1,709	1,844	1,844	0	(135)	0	(135)	0	1,709	0	0	0	63	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		09/01/2024	Paydown		1,735	1,735	1,873	1,873	0	(137)	0	(137)	0	1,735	0	0	0	72	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		10/01/2024	Paydown		1,728	1,728	1,865	1,865	0	(137)	0	(137)	0	1,728	0	0	0	79	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		11/01/2024	Paydown		1,436	1,436	1,550	1,550	0	(114)	0	(114)	0	1,436	0	0	0	72	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		12/01/2024	Paydown		1,528	1,528	1,649	1,649	0	(121)	0	(121)	0	1,528	0	0	0	84	04/01/2034
31402G-UP-6	FANNIE MAE POOL 728790		01/01/2024	Paydown		597	597	608	604	0	(7)	0	(7)	0	597	0	0	0	3	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		02/01/2024	Paydown		689	689	700	697	0	(8)	0	(8)	0	689	0	0	0	6	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		03/01/2024	Paydown		599	599	609	606	0	(7)	0	(7)	0	599	0	0	0	8	08/01/2033

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402G-UP-6	FANNIE MAE POOL 728790		04/01/2024	Paydown		604	604	614	611	0	(7)	0	(7)	0	604	0	0	0	11	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		05/01/2024	Paydown		719	719	732	728	0	(8)	0	(8)	0	719	0	0	0	17	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		06/01/2024	Paydown		8,787	8,787	8,940	8,890	0	(103)	0	(103)	0	8,787	0	0	0	242	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		07/01/2024	Paydown		606	606	616	613	0	(7)	0	(7)	0	606	0	0	0	19	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		08/01/2024	Paydown		633	633	644	640	0	(7)	0	(7)	0	633	0	0	0	23	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		09/01/2024	Paydown		532	532	542	539	0	(6)	0	(6)	0	532	0	0	0	22	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		10/01/2024	Paydown		657	657	668	664	0	(8)	0	(8)	0	657	0	0	0	30	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		11/01/2024	Paydown		538	538	548	545	0	(6)	0	(6)	0	538	0	0	0	27	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		12/01/2024	Paydown		541	541	550	547	0	(6)	0	(6)	0	541	0	0	0	30	08/01/2033
31407N-QM-8	FANNIE MAE POOL 835760		01/01/2024	Paydown		434	434	403	404	0	30	0	30	0	434	0	0	0	2	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		02/01/2024	Paydown		362	362	336	337	0	25	0	25	0	362	0	0	0	3	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		03/01/2024	Paydown		467	467	433	435	0	32	0	32	0	467	0	0	0	5	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		04/01/2024	Paydown		593	593	550	552	0	40	0	40	0	593	0	0	0	9	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		05/01/2024	Paydown		911	911	846	849	0	62	0	62	0	911	0	0	0	17	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		06/01/2024	Paydown		359	359	333	335	0	25	0	25	0	359	0	0	0	8	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		07/01/2024	Paydown		523	523	485	487	0	36	0	36	0	523	0	0	0	14	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		08/01/2024	Paydown		723	723	671	674	0	49	0	49	0	723	0	0	0	22	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		09/01/2024	Paydown		393	393	365	366	0	27	0	27	0	393	0	0	0	13	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		10/01/2024	Paydown		798	798	741	744	0	54	0	54	0	798	0	0	0	30	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		11/01/2024	Paydown		897	897	833	836	0	61	0	61	0	897	0	0	0	37	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		12/01/2024	Paydown		612	612	568	571	0	42	0	42	0	612	0	0	0	28	09/01/2035
3140GS-RX-2	FN BH4101		01/01/2024	Paydown		5,888	5,888	6,244	6,244	0	(356)	0	(356)	0	5,888	0	0	0	17	10/01/2047
3140GS-RX-2	FN BH4101		02/01/2024	Paydown		3,100	3,100	3,287	3,287	0	(187)	0	(187)	0	3,100	0	0	0	18	10/01/2047
3140GS-RX-2	FN BH4101		03/01/2024	Paydown		3,680	3,680	3,903	3,903	0	(223)	0	(223)	0	3,680	0	0	0	32	10/01/2047
3140GS-RX-2	FN BH4101		04/01/2024	Paydown		4,681	4,681	4,964	4,964	0	(283)	0	(283)	0	4,681	0	0	0	55	10/01/2047
3140GS-RX-2	FN BH4101		05/01/2024	Paydown		2,809	2,809	2,979	2,979	0	(170)	0	(170)	0	2,809	0	0	0	41	10/01/2047
3140GS-RX-2	FN BH4101		06/01/2024	Paydown		4,316	4,316	4,577	4,577	0	(261)	0	(261)	0	4,316	0	0	0	76	10/01/2047
3140GS-RX-2	FN BH4101		07/01/2024	Paydown		4,339	4,339	4,602	4,602	0	(262)	0	(262)	0	4,339	0	0	0	89	10/01/2047
3140GS-RX-2	FN BH4101		08/01/2024	Paydown		6,171	6,171	6,544	6,544	0	(373)	0	(373)	0	6,171	0	0	0	144	10/01/2047
3140GS-RX-2	FN BH4101		09/01/2024	Paydown		5,283	5,283	5,602	5,602	0	(319)	0	(319)	0	5,283	0	0	0	139	10/01/2047
3140GS-RX-2	FN BH4101		10/01/2024	Paydown		8,111	8,111	8,601	8,601	0	(490)	0	(490)	0	8,111	0	0	0	237	10/01/2047
3140GS-RX-2	FN BH4101		11/01/2024	Paydown		4,224	4,224	4,479	4,479	0	(255)	0	(255)	0	4,224	0	0	0	136	10/01/2047
3140GS-RX-2	FN BH4101		12/01/2024	Paydown		3,495	3,495	3,707	3,707	0	(211)	0	(211)	0	3,495	0	0	0	122	10/01/2047
3140HJ-HS-3	FANNIE MAE BK4740		01/01/2024	Paydown		2,408	2,408	2,536	2,536	0	(128)	0	(128)	0	2,408	0	0	0	8	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		02/01/2024	Paydown		15,556	15,556	16,382	16,382	0	(826)	0	(826)	0	15,556	0	0	0	104	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		03/01/2024	Paydown		2,306	2,306	2,428	2,428	0	(122)	0	(122)	0	2,306	0	0	0	23	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		04/01/2024	Paydown		9,723	9,723	10,240	10,240	0	(516)	0	(516)	0	9,723	0	0	0	130	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		05/01/2024	Paydown		2,237	2,237	2,355	2,355	0	(119)	0	(119)	0	2,237	0	0	0	37	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		06/01/2024	Paydown		2,311	2,311	2,434	2,434	0	(123)	0	(123)	0	2,311	0	0	0	46	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		07/01/2024	Paydown		2,239	2,239	2,358	2,358	0	(119)	0	(119)	0	2,239	0	0	0	52	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		08/01/2024	Paydown		2,310	2,310	2,432	2,432	0	(123)	0	(123)	0	2,310	0	0	0	62	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		09/01/2024	Paydown		13,948	13,948	14,689	14,689	0	(741)	0	(741)	0	13,948	0	0	0	419	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		10/01/2024	Paydown		13,782	13,782	14,514	14,514	0	(732)	0	(732)	0	13,782	0	0	0	459	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		11/01/2024	Paydown		5,762	5,762	6,068	6,068	0	(306)	0	(306)	0	5,762	0	0	0	211	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		12/01/2024	Paydown		2,221	2,221	2,339	2,339	0	(118)	0	(118)	0	2,221	0	0	0	89	08/01/2048
3140K4-SS-0	FN BO8628		01/01/2024	Paydown		463	463	487	487	0	(24)	0	(24)	0	463	0	0	0	1	02/01/2050
3140K4-SS-0	FN BO8628		02/01/2024	Paydown		2,786	2,786	2,934	2,934	0	(147)	0	(147)	0	2,786	0	0	0	14	02/01/2050
3140K4-SS-0	FN BO8628		03/01/2024	Paydown		2,815	2,815	2,963	2,963	0	(149)	0	(149)	0	2,815	0	0	0	21	02/01/2050
3140K4-SS-0	FN BO8628		04/01/2024	Paydown		1,714	1,714	1,804	1,804	0	(91)	0	(91)	0	1,714	0	0	0	17	02/01/2050

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140K4-SS-0	FN B08628		05/01/2024	Paydown		1,583	1,583	1,666	1,666	0	(84)	0	(84)	0	1,583	0	0	0	20	02/01/2050
3140K4-SS-0	FN B08628		06/01/2024	Paydown		464	464	489	489	0	(25)	0	(25)	0	464	0	0	0	7	02/01/2050
3140K4-SS-0	FN B08628		07/01/2024	Paydown		457	457	481	481	0	(24)	0	(24)	0	457	0	0	0	8	02/01/2050
3140K4-SS-0	FN B08628		08/01/2024	Paydown		2,078	2,078	2,188	2,188	0	(110)	0	(110)	0	2,078	0	0	0	42	02/01/2050
3140K4-SS-0	FN B08628		09/01/2024	Paydown		450	450	474	474	0	(24)	0	(24)	0	450	0	0	0	10	02/01/2050
3140K4-SS-0	FN B08628		10/01/2024	Paydown		2,958	2,958	3,114	3,114	0	(156)	0	(156)	0	2,958	0	0	0	74	02/01/2050
3140K4-SS-0	FN B08628		11/01/2024	Paydown		428	428	451	451	0	(23)	0	(23)	0	428	0	0	0	12	02/01/2050
3140K4-SS-0	FN B08628		12/01/2024	Paydown		479	479	504	504	0	(25)	0	(25)	0	479	0	0	0	14	02/01/2050
3140K4-UB-4	FN B08677		01/01/2024	Paydown		408	408	433	433	0	(24)	0	(24)	0	408	0	0	0	1	03/01/2050
3140K4-UB-4	FN B08677		02/01/2024	Paydown		450	450	477	477	0	(27)	0	(27)	0	450	0	0	0	2	03/01/2050
3140K4-UB-4	FN B08677		03/01/2024	Paydown		447	447	474	474	0	(27)	0	(27)	0	447	0	0	0	3	03/01/2050
3140K4-UB-4	FN B08677		04/01/2024	Paydown		2,696	2,696	2,856	2,856	0	(161)	0	(161)	0	2,696	0	0	0	27	03/01/2050
3140K4-UB-4	FN B08677		05/01/2024	Paydown		2,661	2,661	2,820	2,820	0	(159)	0	(159)	0	2,661	0	0	0	33	03/01/2050
3140K4-UB-4	FN B08677		06/01/2024	Paydown		443	443	470	470	0	(26)	0	(26)	0	443	0	0	0	7	03/01/2050
3140K4-UB-4	FN B08677		07/01/2024	Paydown		436	436	462	462	0	(26)	0	(26)	0	436	0	0	0	8	03/01/2050
3140K4-UB-4	FN B08677		08/01/2024	Paydown		2,555	2,555	2,707	2,707	0	(152)	0	(152)	0	2,555	0	0	0	51	03/01/2050
3140K4-UB-4	FN B08677		09/01/2024	Paydown		1,272	1,272	1,348	1,348	0	(76)	0	(76)	0	1,272	0	0	0	29	03/01/2050
3140K4-UB-4	FN B08677		10/01/2024	Paydown		559	559	592	592	0	(33)	0	(33)	0	559	0	0	0	14	03/01/2050
3140K4-UB-4	FN B08677		11/01/2024	Paydown		382	382	405	405	0	(23)	0	(23)	0	382	0	0	0	10	03/01/2050
3140K4-UB-4	FN B08677		12/01/2024	Paydown		4,337	4,337	4,595	4,595	0	(259)	0	(259)	0	4,337	0	0	0	130	03/01/2050
3140KA-BJ-4	FN BP2740		01/01/2024	Paydown		15,015	15,015	15,634	15,634	0	(619)	0	(619)	0	15,015	0	0	0	31	05/01/2050
3140KA-BJ-4	FN BP2740		02/01/2024	Paydown		2,837	2,837	2,954	2,954	0	(117)	0	(117)	0	2,837	0	0	0	12	05/01/2050
3140KA-BJ-4	FN BP2740		03/01/2024	Paydown		2,734	2,734	2,847	2,847	0	(113)	0	(113)	0	2,734	0	0	0	17	05/01/2050
3140KA-BJ-4	FN BP2740		04/01/2024	Paydown		13,489	13,489	14,045	14,045	0	(556)	0	(556)	0	13,489	0	0	0	112	05/01/2050
3140KA-BJ-4	FN BP2740		05/01/2024	Paydown		3,433	3,433	3,575	3,575	0	(142)	0	(142)	0	3,433	0	0	0	36	05/01/2050
3140KA-BJ-4	FN BP2740		06/01/2024	Paydown		19,439	19,439	20,241	20,241	0	(802)	0	(802)	0	19,439	0	0	0	243	05/01/2050
3140KA-BJ-4	FN BP2740		07/01/2024	Paydown		2,662	2,662	2,772	2,772	0	(110)	0	(110)	0	2,662	0	0	0	39	05/01/2050
3140KA-BJ-4	FN BP2740		08/01/2024	Paydown		9,802	9,802	10,206	10,206	0	(404)	0	(404)	0	9,802	0	0	0	163	05/01/2050
3140KA-BJ-4	FN BP2740		09/01/2024	Paydown		2,797	2,797	2,913	2,913	0	(115)	0	(115)	0	2,797	0	0	0	52	05/01/2050
3140KA-BJ-4	FN BP2740		10/01/2024	Paydown		2,635	2,635	2,744	2,744	0	(109)	0	(109)	0	2,635	0	0	0	55	05/01/2050
3140KA-BJ-4	FN BP2740		11/01/2024	Paydown		23,160	23,160	24,116	24,116	0	(955)	0	(955)	0	23,160	0	0	0	531	05/01/2050
3140KA-BJ-4	FN BP2740		12/01/2024	Paydown		17,474	17,474	18,194	18,194	0	(721)	0	(721)	0	17,474	0	0	0	437	05/01/2050
3140KA-DP-8	FN BP2809		01/01/2024	Paydown		3,779	3,779	3,938	3,938	0	(159)	0	(159)	0	3,779	0	0	0	8	05/01/2050
3140KA-DP-8	FN BP2809		02/01/2024	Paydown		2,017	2,017	2,102	2,102	0	(85)	0	(85)	0	2,017	0	0	0	8	05/01/2050
3140KA-DP-8	FN BP2809		03/01/2024	Paydown		5,460	5,460	5,690	5,690	0	(230)	0	(230)	0	5,460	0	0	0	34	05/01/2050
3140KA-DP-8	FN BP2809		04/01/2024	Paydown		5,818	5,818	6,063	6,063	0	(245)	0	(245)	0	5,818	0	0	0	48	05/01/2050
3140KA-DP-8	FN BP2809		05/01/2024	Paydown		5,884	5,884	6,131	6,131	0	(247)	0	(247)	0	5,884	0	0	0	61	05/01/2050
3140KA-DP-8	FN BP2809		06/01/2024	Paydown		2,230	2,230	2,324	2,324	0	(94)	0	(94)	0	2,230	0	0	0	28	05/01/2050
3140KA-DP-8	FN BP2809		07/01/2024	Paydown		7,527	7,527	7,844	7,844	0	(316)	0	(316)	0	7,527	0	0	0	110	05/01/2050
3140KA-DP-8	FN BP2809		08/01/2024	Paydown		3,430	3,430	3,575	3,575	0	(144)	0	(144)	0	3,430	0	0	0	57	05/01/2050
3140KA-DP-8	FN BP2809		09/01/2024	Paydown		3,640	3,640	3,793	3,793	0	(153)	0	(153)	0	3,640	0	0	0	68	05/01/2050
3140KA-DP-8	FN BP2809		10/01/2024	Paydown		5,412	5,412	5,639	5,639	0	(227)	0	(227)	0	5,412	0	0	0	113	05/01/2050
3140KA-DP-8	FN BP2809		11/01/2024	Paydown		3,244	3,244	3,380	3,380	0	(136)	0	(136)	0	3,244	0	0	0	74	05/01/2050
3140KA-DP-8	FN BP2809		12/01/2024	Paydown		5,432	5,432	5,660	5,660	0	(228)	0	(228)	0	5,432	0	0	0	136	05/01/2050
3140KK-KY-9	FN B00310		01/01/2024	Paydown		7,136	7,136	7,432	7,424	0	(288)	0	(288)	0	7,136	0	0	0	12	07/01/2035
3140KK-KY-9	FN B00310		02/01/2024	Paydown		6,860	6,860	7,144	7,136	0	(277)	0	(277)	0	6,860	0	0	0	23	07/01/2035
3140KK-KY-9	FN B00310		03/01/2024	Paydown		9,646	9,646	10,046	10,035	0	(389)	0	(389)	0	9,646	0	0	0	48	07/01/2035
3140KK-KY-9	FN B00310		04/01/2024	Paydown		7,548	7,548	7,861	7,852	0	(304)	0	(304)	0	7,548	0	0	0	50	07/01/2035
3140KK-KY-9	FN B00310		05/01/2024	Paydown		13,850	13,850	14,425	14,409	0	(559)	0	(559)	0	13,850	0	0	0	115	07/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140KK-KY-9	FN BQ0310		06/01/2024	Paydown		6,894	6,894	7,180	7,172	0	(278)	0	(278)	0	6,894	0	0	0	69	07/01/2035
3140KK-KY-9	FN BQ0310		07/01/2024	Paydown		6,585	6,585	6,858	6,850	0	(266)	0	(266)	0	6,585	0	0	0	77	07/01/2035
3140KK-KY-9	FN BQ0310		08/01/2024	Paydown		9,727	9,727	10,131	10,120	0	(392)	0	(392)	0	9,727	0	0	0	130	07/01/2035
3140KK-KY-9	FN BQ0310		09/01/2024	Paydown		9,543	9,543	9,939	9,928	0	(385)	0	(385)	0	9,543	0	0	0	143	07/01/2035
3140KK-KY-9	FN BQ0310		10/01/2024	Paydown		6,363	6,363	6,626	6,619	0	(257)	0	(257)	0	6,363	0	0	0	106	07/01/2035
3140KK-KY-9	FN BQ0310		11/01/2024	Paydown		9,539	9,539	9,935	9,924	0	(385)	0	(385)	0	9,539	0	0	0	175	07/01/2035
3140KK-KY-9	FN BQ0310		12/01/2024	Paydown		6,578	6,578	6,851	6,843	0	(265)	0	(265)	0	6,578	0	0	0	132	07/01/2035
3140KU-VQ-2	FANNIE MAE BQ8722		01/01/2024	Paydown		2,322	2,322	2,413	2,410	0	(88)	0	(88)	0	2,322	0	0	0	4	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		02/01/2024	Paydown		2,288	2,288	2,378	2,375	0	(87)	0	(87)	0	2,288	0	0	0	8	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		03/01/2024	Paydown		2,320	2,320	2,411	2,409	0	(88)	0	(88)	0	2,320	0	0	0	12	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		03/27/2024	MORGAN STANLEY		785,440	986,230	1,024,909	1,023,692	0	(565)	0	(565)	0	1,023,127	0	(237,687)	(237,687)	5,479	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		04/01/2024	Paydown		2,467	2,467	2,564	2,560	0	(94)	0	(94)	0	2,467	0	0	0	1,660	11/01/2050
3140KV-GN-4	FN BQ9204		01/01/2024	Paydown		598	598	620	619	0	(21)	0	(21)	0	598	0	0	0	1	01/01/2051
3140KV-GN-4	FN BQ9204		02/01/2024	Paydown		1,812	1,812	1,880	1,877	0	(64)	0	(64)	0	1,812	0	0	0	6	01/01/2051
3140KV-GN-4	FN BQ9204		03/01/2024	Paydown		699	699	725	724	0	(25)	0	(25)	0	699	0	0	0	4	01/01/2051
3140KV-GN-4	FN BQ9204		04/01/2024	Paydown		2,902	2,902	3,009	3,005	0	(103)	0	(103)	0	2,902	0	0	0	19	01/01/2051
3140KV-GN-4	FN BQ9204		05/01/2024	Paydown		1,523	1,523	1,580	1,577	0	(54)	0	(54)	0	1,523	0	0	0	13	01/01/2051
3140KV-GN-4	FN BQ9204		06/01/2024	Paydown		432	432	448	447	0	(15)	0	(15)	0	432	0	0	0	4	01/01/2051
3140KV-GN-4	FN BQ9204		07/01/2024	Paydown		424	424	440	439	0	(15)	0	(15)	0	424	0	0	0	5	01/01/2051
3140KV-GN-4	FN BQ9204		08/01/2024	Paydown		1,492	1,492	1,548	1,545	0	(53)	0	(53)	0	1,492	0	0	0	20	01/01/2051
3140KV-GN-4	FN BQ9204		09/01/2024	Paydown		573	573	595	594	0	(20)	0	(20)	0	573	0	0	0	9	01/01/2051
3140KV-GN-4	FN BQ9204		10/01/2024	Paydown		3,544	3,544	3,676	3,670	0	(126)	0	(126)	0	3,544	0	0	0	59	01/01/2051
3140KV-GN-4	FN BQ9204		11/01/2024	Paydown		419	419	434	434	0	(15)	0	(15)	0	419	0	0	0	8	01/01/2051
3140KV-GN-4	FN BQ9204		12/01/2024	Paydown		1,597	1,597	1,656	1,654	0	(57)	0	(57)	0	1,597	0	0	0	32	01/01/2051
3140KY-CT-9	FANNIE MAE BR0981		01/01/2024	Paydown		1,458	1,458	1,509	1,509	0	(50)	0	(50)	0	1,458	0	0	0	3	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		02/01/2024	Paydown		668	668	691	691	0	(23)	0	(23)	0	668	0	0	0	3	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		03/01/2024	Paydown		1,530	1,530	1,583	1,583	0	(53)	0	(53)	0	1,530	0	0	0	10	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		04/01/2024	Paydown		5,232	5,232	5,412	5,412	0	(180)	0	(180)	0	5,232	0	0	0	44	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		05/01/2024	Paydown		650	650	673	673	0	(22)	0	(22)	0	650	0	0	0	7	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		06/01/2024	Paydown		2,964	2,964	3,066	3,066	0	(102)	0	(102)	0	2,964	0	0	0	37	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		07/01/2024	Paydown		2,352	2,352	2,433	2,433	0	(81)	0	(81)	0	2,352	0	0	0	34	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		08/01/2024	Paydown		1,954	1,954	2,021	2,021	0	(67)	0	(67)	0	1,954	0	0	0	33	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		09/01/2024	Paydown		2,600	2,600	2,690	2,690	0	(90)	0	(90)	0	2,600	0	0	0	49	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		10/01/2024	Paydown		630	630	652	652	0	(22)	0	(22)	0	630	0	0	0	13	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		11/01/2024	Paydown		650	650	673	673	0	(22)	0	(22)	0	650	0	0	0	15	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		12/01/2024	Paydown		4,520	4,520	4,675	4,675	0	(156)	0	(156)	0	4,520	0	0	0	113	05/01/2051
3140L6-UX-0	FN BR7797		01/01/2024	Paydown		7,795	7,795	8,062	8,059	0	(264)	0	(264)	0	7,795	0	0	0	16	04/01/2051
3140L6-UX-0	FN BR7797		02/01/2024	Paydown		1,490	1,490	1,541	1,540	0	(50)	0	(50)	0	1,490	0	0	0	6	04/01/2051
3140L6-UX-0	FN BR7797		03/01/2024	Paydown		1,500	1,500	1,551	1,551	0	(51)	0	(51)	0	1,500	0	0	0	9	04/01/2051
3140L6-UX-0	FN BR7797		04/01/2024	Paydown		7,260	7,260	7,508	7,506	0	(246)	0	(246)	0	7,260	0	0	0	61	04/01/2051
3140L6-UX-0	FN BR7797		05/01/2024	Paydown		3,839	3,839	3,970	3,969	0	(130)	0	(130)	0	3,839	0	0	0	40	04/01/2051
3140L6-UX-0	FN BR7797		06/01/2024	Paydown		5,992	5,992	6,197	6,195	0	(203)	0	(203)	0	5,992	0	0	0	75	04/01/2051
3140L6-UX-0	FN BR7797		07/01/2024	Paydown		4,802	4,802	4,966	4,964	0	(162)	0	(162)	0	4,802	0	0	0	70	04/01/2051
3140L6-UX-0	FN BR7797		08/01/2024	Paydown		1,561	1,561	1,615	1,614	0	(53)	0	(53)	0	1,561	0	0	0	26	04/01/2051
3140L6-UX-0	FN BR7797		09/01/2024	Paydown		10,027	10,027	10,370	10,366	0	(339)	0	(339)	0	10,027	0	0	0	188	04/01/2051
3140L6-UX-0	FN BR7797		10/01/2024	Paydown		1,794	1,794	1,855	1,855	0	(61)	0	(61)	0	1,794	0	0	0	37	04/01/2051
3140L6-UX-0	FN BR7797		11/01/2024	Paydown		9,357	9,357	9,677	9,674	0	(317)	0	(317)	0	9,357	0	0	0	214	04/01/2051
3140L6-UX-0	FN BR7797		12/01/2024	Paydown		4,443	4,443	4,595	4,593	0	(150)	0	(150)	0	4,443	0	0	0	111	04/01/2051
3140LN-HS-9	FN		01/01/2024	Paydown		4,484	4,484	4,296	4,296	0	188	0	188	0	4,484	0	0	0	7	09/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140LN-HS-9	FN		02/01/2024	Paydown		3,507	3,507	3,352	3,360	0	147	0	147	0	3,507	0	0	0	12	09/01/2051
3140LN-HS-9	FN		03/01/2024	Paydown		3,908	3,908	3,736	3,744	0	164	0	164	0	3,908	0	0	0	20	09/01/2051
3140LN-HS-9	FN		04/01/2024	Paydown		5,707	5,707	5,456	5,468	0	239	0	239	0	5,707	0	0	0	38	09/01/2051
3140LN-HS-9	FN		05/01/2024	Paydown		4,991	4,991	4,771	4,781	0	209	0	209	0	4,991	0	0	0	42	09/01/2051
3140LN-HS-9	FN		06/01/2024	Paydown		4,592	4,592	4,390	4,399	0	193	0	193	0	4,592	0	0	0	46	09/01/2051
3140LN-HS-9	FN		07/01/2024	Paydown		8,268	8,268	7,903	7,921	0	347	0	347	0	8,268	0	0	0	96	09/01/2051
3140LN-HS-9	FN		08/01/2024	Paydown		7,986	7,986	7,634	7,651	0	335	0	335	0	7,986	0	0	0	106	09/01/2051
3140LN-HS-9	FN		09/01/2024	Paydown		5,484	5,484	5,243	5,254	0	230	0	230	0	5,484	0	0	0	82	09/01/2051
3140LN-HS-9	FN		10/01/2024	Paydown		2,274	2,274	2,173	2,178	0	95	0	95	0	2,274	0	0	0	38	09/01/2051
3140LN-HS-9	FN		11/01/2024	Paydown		6,491	6,491	6,205	6,219	0	272	0	272	0	6,491	0	0	0	119	09/01/2051
3140LN-HS-9	FN		12/01/2024	Paydown		4,331	4,331	4,140	4,149	0	182	0	182	0	4,331	0	0	0	87	09/01/2051
3140LN-PA-9	FN BT0416		01/01/2024	Paydown		2,376	2,376	2,394	2,393	0	(17)	0	(17)	0	2,376	0	0	0	4	06/01/2051
3140LN-PA-9	FN BT0416		02/01/2024	Paydown		2,881	2,881	2,904	2,902	0	(21)	0	(21)	0	2,881	0	0	0	10	06/01/2051
3140LN-PA-9	FN BT0416		03/01/2024	Paydown		5,673	5,673	5,717	5,714	0	(41)	0	(41)	0	5,673	0	0	0	28	06/01/2051
3140LN-PA-9	FN BT0416		04/01/2024	Paydown		6,797	6,797	6,851	6,847	0	(49)	0	(49)	0	6,797	0	0	0	45	06/01/2051
3140LN-PA-9	FN BT0416		05/01/2024	Paydown		2,894	2,894	2,917	2,915	0	(21)	0	(21)	0	2,894	0	0	0	24	06/01/2051
3140LN-PA-9	FN BT0416		06/01/2024	Paydown		13,019	13,019	13,121	13,114	0	(94)	0	(94)	0	13,019	0	0	0	130	06/01/2051
3140LN-PA-9	FN BT0416		07/01/2024	Paydown		4,993	4,993	5,032	5,029	0	(36)	0	(36)	0	4,993	0	0	0	58	06/01/2051
3140LN-PA-9	FN BT0416		08/01/2024	Paydown		13,149	13,149	13,252	13,245	0	(95)	0	(95)	0	13,149	0	0	0	175	06/01/2051
3140LN-PA-9	FN BT0416		09/01/2024	Paydown		2,426	2,426	2,445	2,444	0	(18)	0	(18)	0	2,426	0	0	0	36	06/01/2051
3140LN-PA-9	FN BT0416		10/01/2024	Paydown		5,199	5,199	5,239	5,236	0	(38)	0	(38)	0	5,199	0	0	0	87	06/01/2051
3140LN-PA-9	FN BT0416		11/01/2024	Paydown		2,578	2,578	2,598	2,596	0	(19)	0	(19)	0	2,578	0	0	0	47	06/01/2051
3140LN-PA-9	FN BT0416		12/01/2024	Paydown		2,373	2,373	2,392	2,390	0	(17)	0	(17)	0	2,373	0	0	0	48	06/01/2051
3140LN-RM-1	FN BT0491		01/01/2024	Paydown		11,310	11,310	11,513	11,498	0	(188)	0	(188)	0	11,310	0	0	0	19	07/01/2051
3140LN-RM-1	FN BT0491		02/01/2024	Paydown		6,864	6,864	6,987	6,978	0	(114)	0	(114)	0	6,864	0	0	0	23	07/01/2051
3140LN-RM-1	FN BT0491		03/01/2024	Paydown		3,325	3,325	3,385	3,380	0	(55)	0	(55)	0	3,325	0	0	0	17	07/01/2051
3140LN-RM-1	FN BT0491		04/01/2024	Paydown		7,614	7,614	7,751	7,741	0	(126)	0	(126)	0	7,614	0	0	0	51	07/01/2051
3140LN-RM-1	FN BT0491		05/01/2024	Paydown		3,215	3,215	3,273	3,269	0	(53)	0	(53)	0	3,215	0	0	0	27	07/01/2051
3140LN-RM-1	FN BT0491		06/01/2024	Paydown		14,987	14,987	15,256	15,235	0	(249)	0	(249)	0	14,987	0	0	0	150	07/01/2051
3140LN-RM-1	FN BT0491		07/01/2024	Paydown		5,725	5,725	5,828	5,820	0	(95)	0	(95)	0	5,725	0	0	0	67	07/01/2051
3140LN-RM-1	FN BT0491		08/01/2024	Paydown		12,935	12,935	13,168	13,150	0	(215)	0	(215)	0	12,935	0	0	0	172	07/01/2051
3140LN-RM-1	FN BT0491		09/01/2024	Paydown		7,459	7,459	7,593	7,583	0	(124)	0	(124)	0	7,459	0	0	0	112	07/01/2051
3140LN-RM-1	FN BT0491		10/01/2024	Paydown		3,392	3,392	3,453	3,448	0	(56)	0	(56)	0	3,392	0	0	0	57	07/01/2051
3140LN-RM-1	FN BT0491		11/01/2024	Paydown		8,947	8,947	9,107	9,095	0	(148)	0	(148)	0	8,947	0	0	0	164	07/01/2051
3140LN-RM-1	FN BT0491		12/01/2024	Paydown		6,329	6,329	6,443	6,434	0	(105)	0	(105)	0	6,329	0	0	0	127	07/01/2051
3140M8-3M-9	FNMA 30YR UMBS		01/01/2024	Paydown		4,492	4,492	3,891	3,915	0	577	0	577	0	4,492	0	0	0	7	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		02/01/2024	Paydown		3,255	3,255	2,820	2,837	0	418	0	418	0	3,255	0	0	0	11	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		03/01/2024	Paydown		1,363	1,363	1,180	1,188	0	175	0	175	0	1,363	0	0	0	7	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		04/01/2024	Paydown		7,027	7,027	6,087	6,125	0	902	0	902	0	7,027	0	0	0	47	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		05/01/2024	Paydown		1,354	1,354	1,173	1,180	0	174	0	174	0	1,354	0	0	0	11	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		06/01/2024	Paydown		7,629	7,629	6,608	6,649	0	979	0	979	0	7,629	0	0	0	76	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		07/01/2024	Paydown		4,251	4,251	3,682	3,705	0	546	0	546	0	4,251	0	0	0	50	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		08/01/2024	Paydown		4,098	4,098	3,550	3,572	0	526	0	526	0	4,098	0	0	0	55	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		09/01/2024	Paydown		2,771	2,771	2,401	2,415	0	356	0	356	0	2,771	0	0	0	42	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		10/01/2024	Paydown		6,198	6,198	5,369	5,402	0	796	0	796	0	6,198	0	0	0	103	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		11/01/2024	Paydown		1,427	1,427	1,236	1,244	0	183	0	183	0	1,427	0	0	0	26	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		12/01/2024	Paydown		6,930	6,930	6,003	6,041	0	890	0	890	0	6,930	0	0	0	139	12/01/2051
3140M9-X7-7	FN BU7901		01/01/2024	Paydown		6,329	6,329	6,461	6,455	0	(127)	0	(127)	0	6,329	0	0	0	13	01/01/2052
3140M9-X7-7	FN BU7901		02/01/2024	Paydown		6,237	6,237	6,368	6,362	0	(125)	0	(125)	0	6,237	0	0	0	26	01/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140M9-X7-7	FN BU7901		03/01/2024	Paydown		10,645	10,645	10,868	10,858	0	(213)	0	(213)	0	10,645	0	0	0	67	01/01/2052
3140M9-X7-7	FN BU7901		04/01/2024	Paydown		6,851	6,851	6,995	6,988	0	(137)	0	(137)	0	6,851	0	0	0	57	01/01/2052
3140M9-X7-7	FN BU7901		05/01/2024	Paydown		6,382	6,382	6,516	6,510	0	(128)	0	(128)	0	6,382	0	0	0	67	01/01/2052
3140M9-X7-7	FN BU7901		06/01/2024	Paydown		6,267	6,267	6,398	6,392	0	(125)	0	(125)	0	6,267	0	0	0	78	01/01/2052
3140M9-X7-7	FN BU7901		07/01/2024	Paydown		6,319	6,319	6,452	6,446	0	(126)	0	(126)	0	6,319	0	0	0	92	01/01/2052
3140M9-X7-7	FN BU7901		08/01/2024	Paydown		1,677	1,677	1,712	1,710	0	(34)	0	(34)	0	1,677	0	0	0	28	01/01/2052
3140M9-X7-7	FN BU7901		09/01/2024	Paydown		6,122	6,122	6,250	6,245	0	(123)	0	(123)	0	6,122	0	0	0	115	01/01/2052
3140M9-X7-7	FN BU7901		10/01/2024	Paydown		1,647	1,647	1,682	1,680	0	(33)	0	(33)	0	1,647	0	0	0	34	01/01/2052
3140M9-X7-7	FN BU7901		11/01/2024	Paydown		7,114	7,114	7,263	7,257	0	(142)	0	(142)	0	7,114	0	0	0	163	01/01/2052
3140M9-X7-7	FN BU7901		12/01/2024	Paydown		11,450	11,450	11,690	11,679	0	(229)	0	(229)	0	11,450	0	0	0	286	01/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		01/01/2024	Paydown		954	954	955	955	0	(1)	0	(1)	0	954	0	0	0	4	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		02/01/2024	Paydown		937	937	938	938	0	(1)	0	(1)	0	937	0	0	0	8	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		03/01/2024	Paydown		928	928	930	930	0	(1)	0	(1)	0	928	0	0	0	12	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		04/01/2024	Paydown		954	954	955	955	0	(1)	0	(1)	0	954	0	0	0	16	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		05/01/2024	Paydown		8,846	8,846	8,859	8,858	0	(12)	0	(12)	0	8,846	0	0	0	184	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		06/01/2024	Paydown		894	894	895	895	0	(1)	0	(1)	0	894	0	0	0	22	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		07/01/2024	Paydown		945	945	947	946	0	(1)	0	(1)	0	945	0	0	0	28	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		08/01/2024	Paydown		5,815	5,815	5,825	5,824	0	(8)	0	(8)	0	5,815	0	0	0	194	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		09/01/2024	Paydown		4,755	4,755	4,762	4,762	0	(7)	0	(7)	0	4,755	0	0	0	178	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		10/01/2024	Paydown		5,081	5,081	5,089	5,088	0	(7)	0	(7)	0	5,081	0	0	0	212	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		11/01/2024	Paydown		6,002	6,002	6,011	6,011	0	(8)	0	(8)	0	6,002	0	0	0	275	11/01/2052
3140MW-XQ-4	FNMA 30YR UMBS		12/01/2024	Paydown		4,243	4,243	4,250	4,249	0	(6)	0	(6)	0	4,243	0	0	0	212	11/01/2052
3140N3-AS-8	FNMA 30YR UMBS		01/01/2024	Paydown		581	581	583	582	0	(2)	0	(2)	0	581	0	0	0	2	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		02/01/2024	Paydown		2,946	2,946	2,954	2,954	0	(8)	0	(8)	0	2,946	0	0	0	25	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		03/01/2024	Paydown		2,953	2,953	2,962	2,961	0	(8)	0	(8)	0	2,953	0	0	0	37	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		04/01/2024	Paydown		7,996	7,996	8,018	8,017	0	(21)	0	(21)	0	7,996	0	0	0	133	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		05/01/2024	Paydown		2,647	2,647	2,655	2,654	0	(7)	0	(7)	0	2,647	0	0	0	55	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		06/01/2024	Paydown		5,354	5,354	5,369	5,368	0	(14)	0	(14)	0	5,354	0	0	0	134	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		07/01/2024	Paydown		2,616	2,616	2,623	2,622	0	(7)	0	(7)	0	2,616	0	0	0	76	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		08/01/2024	Paydown		10,039	10,039	10,067	10,065	0	(26)	0	(26)	0	10,039	0	0	0	335	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		09/01/2024	Paydown		4,075	4,075	4,086	4,085	0	(11)	0	(11)	0	4,075	0	0	0	153	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		10/01/2024	Paydown		5,944	5,944	5,960	5,959	0	(16)	0	(16)	0	5,944	0	0	0	248	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		11/01/2024	Paydown		11,981	11,981	12,015	12,012	0	(31)	0	(31)	0	11,981	0	0	0	549	10/01/2052
3140N3-AS-8	FNMA 30YR UMBS		12/01/2024	Paydown		8,126	8,126	8,149	8,147	0	(21)	0	(21)	0	8,126	0	0	0	406	10/01/2052
3140QB-Q6-8	FN CA4076		01/01/2024	Paydown		719	719	759	759	0	(40)	0	(40)	0	719	0	0	0	2	08/01/2049
3140QB-Q6-8	FN CA4076		02/01/2024	Paydown		763	763	806	806	0	(43)	0	(43)	0	763	0	0	0	4	08/01/2049
3140QB-Q6-8	FN CA4076		03/01/2024	Paydown		8,999	8,999	9,502	9,502	0	(503)	0	(503)	0	8,999	0	0	0	79	08/01/2049
3140QB-Q6-8	FN CA4076		04/01/2024	Paydown		3,437	3,437	3,629	3,629	0	(192)	0	(192)	0	3,437	0	0	0	40	08/01/2049
3140QB-Q6-8	FN CA4076		05/01/2024	Paydown		710	710	749	749	0	(40)	0	(40)	0	710	0	0	0	10	08/01/2049
3140QB-Q6-8	FN CA4076		06/01/2024	Paydown		1,115	1,115	1,178	1,178	0	(62)	0	(62)	0	1,115	0	0	0	20	08/01/2049
3140QB-Q6-8	FN CA4076		07/01/2024	Paydown		2,756	2,756	2,910	2,910	0	(154)	0	(154)	0	2,756	0	0	0	56	08/01/2049
3140QB-Q6-8	FN CA4076		08/01/2024	Paydown		2,769	2,769	2,924	2,924	0	(155)	0	(155)	0	2,769	0	0	0	65	08/01/2049
3140QB-Q6-8	FN CA4076		09/01/2024	Paydown		3,340	3,340	3,527	3,527	0	(187)	0	(187)	0	3,340	0	0	0	88	08/01/2049
3140QB-Q6-8	FN CA4076		10/01/2024	Paydown		713	713	753	753	0	(40)	0	(40)	0	713	0	0	0	21	08/01/2049
3140QB-Q6-8	FN CA4076		11/01/2024	Paydown		3,830	3,830	4,044	4,044	0	(214)	0	(214)	0	3,830	0	0	0	123	08/01/2049
3140QB-Q6-8	FN CA4076		12/01/2024	Paydown		7,179	7,179	7,581	7,581	0	(402)	0	(402)	0	7,179	0	0	0	251	08/01/2049
3140QE-ZQ-8	FN CA7050		01/01/2024	Paydown		4,461	4,461	4,547	4,547	0	(86)	0	(86)	0	4,461	0	0	0	11	09/01/2050
3140QE-ZQ-8	FN CA7050		02/01/2024	Paydown		2,935	2,935	2,992	2,992	0	(57)	0	(57)	0	2,935	0	0	0	15	09/01/2050
3140QE-ZQ-8	FN CA7050		03/01/2024	Paydown		2,602	2,602	2,652	2,652	0	(50)	0	(50)	0	2,602	0	0	0	20	09/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400E-ZQ-8	FN CA7050		04/01/2024	Paydown		2,925	2,925	2,982	2,982	0	(57)	0	(57)	0	2,925	0	0	0	29	09/01/2050
31400E-ZQ-8	FN CA7050		05/01/2024	Paydown		2,472	2,472	2,519	2,519	0	(48)	0	(48)	0	2,472	0	0	0	31	09/01/2050
31400E-ZQ-8	FN CA7050		06/01/2024	Paydown		4,840	4,840	4,934	4,934	0	(94)	0	(94)	0	4,840	0	0	0	73	09/01/2050
31400E-ZQ-8	FN CA7050		07/01/2024	Paydown		3,401	3,401	3,467	3,467	0	(66)	0	(66)	0	3,401	0	0	0	60	09/01/2050
31400E-ZQ-8	FN CA7050		08/01/2024	Paydown		2,969	2,969	3,027	3,027	0	(58)	0	(58)	0	2,969	0	0	0	59	09/01/2050
31400E-ZQ-8	FN CA7050		09/01/2024	Paydown		3,337	3,337	3,401	3,401	0	(65)	0	(65)	0	3,337	0	0	0	75	09/01/2050
31400E-ZQ-8	FN CA7050		10/01/2024	Paydown		7,951	7,951	8,105	8,105	0	(154)	0	(154)	0	7,951	0	0	0	199	09/01/2050
31400E-ZQ-8	FN CA7050		11/01/2024	Paydown		2,875	2,875	2,931	2,931	0	(56)	0	(56)	0	2,875	0	0	0	79	09/01/2050
31400E-ZQ-8	FN CA7050		12/01/2024	Paydown		2,639	2,639	2,690	2,690	0	(51)	0	(51)	0	2,639	0	0	0	79	09/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		01/01/2024	Paydown		4,294	4,294	4,337	4,337	0	(44)	0	(44)	0	4,294	0	0	0	7	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		02/01/2024	Paydown		3,998	3,998	4,039	4,039	0	(41)	0	(41)	0	3,998	0	0	0	13	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		03/01/2024	Paydown		10,448	10,448	10,554	10,554	0	(106)	0	(106)	0	10,448	0	0	0	52	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		04/01/2024	Paydown		4,078	4,078	4,119	4,119	0	(41)	0	(41)	0	4,078	0	0	0	27	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		05/01/2024	Paydown		4,076	4,076	4,117	4,117	0	(41)	0	(41)	0	4,076	0	0	0	34	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		06/01/2024	Paydown		18,947	18,947	19,140	19,140	0	(192)	0	(192)	0	18,947	0	0	0	189	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		07/01/2024	Paydown		9,066	9,066	9,158	9,158	0	(92)	0	(92)	0	9,066	0	0	0	106	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		08/01/2024	Paydown		14,375	14,375	14,521	14,521	0	(146)	0	(146)	0	14,375	0	0	0	192	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		09/01/2024	Paydown		10,341	10,341	10,446	10,446	0	(105)	0	(105)	0	10,341	0	0	0	155	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		10/01/2024	Paydown		11,349	11,349	11,464	11,464	0	(115)	0	(115)	0	11,349	0	0	0	189	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		11/01/2024	Paydown		4,035	4,035	4,076	4,076	0	(41)	0	(41)	0	4,035	0	0	0	74	10/01/2050
31400F-AX-7	FANNIE MAE POOL CA7221		12/01/2024	Paydown		4,136	4,136	4,178	4,178	0	(42)	0	(42)	0	4,136	0	0	0	83	10/01/2050
31400F-BS-7	FANNIE MAE POOL		01/01/2024	Paydown		4,273	4,273	4,146	4,153	0	120	0	120	0	4,273	0	0	0	9	10/01/2050
31400F-BS-7	FANNIE MAE POOL		02/01/2024	Paydown		5,676	5,676	5,506	5,516	0	160	0	160	0	5,676	0	0	0	24	10/01/2050
31400F-BS-7	FANNIE MAE POOL		03/01/2024	Paydown		4,050	4,050	3,929	3,936	0	114	0	114	0	4,050	0	0	0	25	10/01/2050
31400F-BS-7	FANNIE MAE POOL		04/01/2024	Paydown		4,269	4,269	4,141	4,148	0	120	0	120	0	4,269	0	0	0	36	10/01/2050
31400F-BS-7	FANNIE MAE POOL		05/01/2024	Paydown		4,379	4,379	4,248	4,256	0	123	0	123	0	4,379	0	0	0	46	10/01/2050
31400F-BS-7	FANNIE MAE POOL		06/01/2024	Paydown		4,520	4,520	4,385	4,392	0	127	0	127	0	4,520	0	0	0	57	10/01/2050
31400F-BS-7	FANNIE MAE POOL		06/24/2024	CITICORP		880,188	1,066,692	1,034,858	1,036,668	0	612	0	612	0	1,037,280	0	(157,093)	(157,093)	14,371	10/01/2050
31400F-BS-7	FANNIE MAE POOL		07/01/2024	Paydown		6,380	6,380	6,189	6,200	0	180	0	180	0	6,380	0	0	0	2,315	10/01/2050
31400G-MJ-3	FN CA8460		01/01/2024	Paydown		9,049	9,049	9,356	9,356	0	(307)	0	(307)	0	9,049	0	0	0	19	01/01/2051
31400G-MJ-3	FN CA8460		02/01/2024	Paydown		6,241	6,241	6,453	6,453	0	(212)	0	(212)	0	6,241	0	0	0	26	01/01/2051
31400G-MJ-3	FN CA8460		03/01/2024	Paydown		14,426	14,426	14,915	14,915	0	(489)	0	(489)	0	14,426	0	0	0	90	01/01/2051
31400G-MJ-3	FN CA8460		04/01/2024	Paydown		5,988	5,988	6,191	6,191	0	(203)	0	(203)	0	5,988	0	0	0	50	01/01/2051
31400G-MJ-3	FN CA8460		05/01/2024	Paydown		10,668	10,668	11,029	11,029	0	(362)	0	(362)	0	10,668	0	0	0	111	01/01/2051
31400G-MJ-3	FN CA8460		06/01/2024	Paydown		16,319	16,319	16,872	16,872	0	(553)	0	(553)	0	16,319	0	0	0	204	01/01/2051
31400G-MJ-3	FN CA8460		07/01/2024	Paydown		3,182	3,182	3,289	3,289	0	(108)	0	(108)	0	3,182	0	0	0	46	01/01/2051
31400G-MJ-3	FN CA8460		08/01/2024	Paydown		3,131	3,131	3,237	3,237	0	(106)	0	(106)	0	3,131	0	0	0	52	01/01/2051
31400G-MJ-3	FN CA8460		09/01/2024	Paydown		8,799	8,799	9,098	9,098	0	(298)	0	(298)	0	8,799	0	0	0	165	01/01/2051
31400G-MJ-3	FN CA8460		10/01/2024	Paydown		6,357	6,357	6,573	6,573	0	(216)	0	(216)	0	6,357	0	0	0	132	01/01/2051
31400G-MJ-3	FN CA8460		11/01/2024	Paydown		7,805	7,805	8,069	8,069	0	(265)	0	(265)	0	7,805	0	0	0	179	01/01/2051
31400G-MJ-3	FN CA8460		12/01/2024	Paydown		7,986	7,986	8,257	8,257	0	(271)	0	(271)	0	7,986	0	0	0	200	01/01/2051
31400K-LF-3	FR C80325		01/01/2024	Paydown		11,516	11,516	11,670	11,659	0	(143)	0	(143)	0	11,516	0	0	0	19	04/01/2051
31400K-LF-3	FR C80325		02/01/2024	Paydown		8,752	8,752	8,870	8,861	0	(109)	0	(109)	0	8,752	0	0	0	29	04/01/2051
31400K-LF-3	FR C80325		03/01/2024	Paydown		11,726	11,726	11,884	11,872	0	(146)	0	(146)	0	11,726	0	0	0	59	04/01/2051
31400K-LF-3	FR C80325		04/01/2024	Paydown		11,111	11,111	11,260	11,249	0	(138)	0	(138)	0	11,111	0	0	0	74	04/01/2051
31400K-LF-3	FR C80325		05/01/2024	Paydown		14,705	14,705	14,902	14,888	0	(183)	0	(183)	0	14,705	0	0	0	123	04/01/2051
31400K-LF-3	FR C80325		06/01/2024	Paydown		3,666	3,666	3,715	3,711	0	(46)	0	(46)	0	3,666	0	0	0	37	04/01/2051
31400K-LF-3	FR C80325		07/01/2024	Paydown		6,594	6,594	6,683	6,676	0	(82)	0	(82)	0	6,594	0	0	0	77	04/01/2051
31400K-LF-3	FR C80325		08/01/2024	Paydown		3,683	3,683	3,732	3,729	0	(46)	0	(46)	0	3,683	0	0	0	49	04/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400K-LF-3	FR CB0325		09/01/2024	Paydown		9,294	9,294	9,419	9,410	0	(116)	0	(116)	0	9,294	0	0	0	139	04/01/2051
31400K-LF-3	FR CB0325		10/01/2024	Paydown		16,023	16,023	16,239	16,223	0	(200)	0	(200)	0	16,023	0	0	0	267	04/01/2051
31400K-LF-3	FR CB0325		11/01/2024	Paydown		3,656	3,656	3,705	3,702	0	(46)	0	(46)	0	3,656	0	0	0	67	04/01/2051
31400K-LF-3	FR CB0325		12/01/2024	Paydown		3,715	3,715	3,765	3,762	0	(46)	0	(46)	0	3,715	0	0	0	74	04/01/2051
31400L-YW-0	FANNIE MAE CB1624		01/01/2024	Paydown		1,720	1,720	1,791	1,787	0	(66)	0	(66)	0	1,720	0	0	0	4	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		02/01/2024	Paydown		1,714	1,714	1,784	1,780	0	(66)	0	(66)	0	1,714	0	0	0	7	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		03/01/2024	Paydown		6,832	6,832	7,112	7,095	0	(264)	0	(264)	0	6,832	0	0	0	43	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		04/01/2024	Paydown		4,173	4,173	4,344	4,334	0	(161)	0	(161)	0	4,173	0	0	0	35	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		05/01/2024	Paydown		3,378	3,378	3,516	3,508	0	(130)	0	(130)	0	3,378	0	0	0	35	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		06/01/2024	Paydown		6,305	6,305	6,564	6,549	0	(243)	0	(243)	0	6,305	0	0	0	79	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		07/01/2024	Paydown		8,246	8,246	8,584	8,564	0	(318)	0	(318)	0	8,246	0	0	0	120	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		08/01/2024	Paydown		8,443	8,443	8,789	8,769	0	(326)	0	(326)	0	8,443	0	0	0	141	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		09/01/2024	Paydown		3,020	3,020	3,144	3,137	0	(117)	0	(117)	0	3,020	0	0	0	57	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		10/01/2024	Paydown		4,118	4,118	4,287	4,277	0	(159)	0	(159)	0	4,118	0	0	0	86	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		11/01/2024	Paydown		7,594	7,594	7,905	7,887	0	(293)	0	(293)	0	7,594	0	0	0	174	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		12/01/2024	Paydown		6,660	6,660	6,933	6,917	0	(257)	0	(257)	0	6,660	0	0	0	167	09/01/2051
31400N-QB-1	FNMA 30YR UMBS		01/01/2024	Paydown		2,202	2,202	2,070	2,080	0	122	0	122	0	2,202	0	0	0	4	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		02/01/2024	Paydown		4,716	4,716	4,434	4,454	0	262	0	262	0	4,716	0	0	0	16	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		03/01/2024	Paydown		2,211	2,211	2,079	2,088	0	123	0	123	0	2,211	0	0	0	11	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		04/01/2024	Paydown		4,403	4,403	4,139	4,158	0	245	0	245	0	4,403	0	0	0	29	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		05/01/2024	Paydown		8,282	8,282	7,786	7,821	0	460	0	460	0	8,282	0	0	0	69	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		06/01/2024	Paydown		10,095	10,095	9,491	9,534	0	561	0	561	0	10,095	0	0	0	101	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		07/01/2024	Paydown		6,030	6,030	5,669	5,695	0	335	0	335	0	6,030	0	0	0	70	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		08/01/2024	Paydown		4,358	4,358	4,097	4,116	0	242	0	242	0	4,358	0	0	0	58	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		09/01/2024	Paydown		4,221	4,221	3,968	3,986	0	235	0	235	0	4,221	0	0	0	63	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		10/01/2024	Paydown		4,116	4,116	3,869	3,887	0	229	0	229	0	4,116	0	0	0	69	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		11/01/2024	Paydown		6,027	6,027	5,666	5,692	0	335	0	335	0	6,027	0	0	0	110	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		12/01/2024	Paydown		4,195	4,195	3,944	3,962	0	233	0	233	0	4,195	0	0	0	84	03/01/2052
31400N-TD-4	FNMA 30YR UMBS		01/01/2024	BARCLAYS CAPITAL		2,982,848	3,418,736	2,784,133	2,784,133	0	7,459	0	7,459	0	2,791,592	0	(7,863)	(7,863)	4,273	04/01/2052
31400N-TD-4	FNMA 30YR UMBS		01/01/2024	Paydown		6,944	6,944	5,655	5,655	0	1,289	0	1,289	0	6,944	0	0	0	8,564	04/01/2052
31400Q-QM-0	FNMA 30YR UMBS		01/01/2024	Paydown		1,477	1,477	1,416	1,417	0	59	0	59	0	1,477	0	0	0	6	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		02/01/2024	Paydown		901	901	864	865	0	36	0	36	0	901	0	0	0	7	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		03/01/2024	Paydown		1,043	1,043	1,000	1,001	0	42	0	42	0	1,043	0	0	0	12	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		04/01/2024	Paydown		873	873	837	838	0	35	0	35	0	873	0	0	0	13	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		05/01/2024	Paydown		3,618	3,618	3,469	3,473	0	145	0	145	0	3,618	0	0	0	68	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		06/01/2024	Paydown		3,565	3,565	3,418	3,423	0	143	0	143	0	3,565	0	0	0	80	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		07/01/2024	Paydown		2,074	2,074	1,988	1,990	0	83	0	83	0	2,074	0	0	0	54	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		08/01/2024	Paydown		1,107	1,107	1,062	1,063	0	44	0	44	0	1,107	0	0	0	33	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		09/01/2024	Paydown		1,054	1,054	1,010	1,012	0	42	0	42	0	1,054	0	0	0	36	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		10/01/2024	Paydown		9,757	9,757	9,354	9,365	0	391	0	391	0	9,757	0	0	0	366	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		11/01/2024	Paydown		8,348	8,348	8,004	8,014	0	335	0	335	0	8,348	0	0	0	344	10/01/2052
31400Q-QM-0	FNMA 30YR UMBS		12/01/2024	Paydown		4,150	4,150	3,979	3,984	0	166	0	166	0	4,150	0	0	0	187	10/01/2052
31400R-LM-3	FNMA 30YR UMBS		01/01/2024	Paydown		7,741	7,741	7,791	7,790	0	(50)	0	(50)	0	7,741	0	0	0	35	02/01/2053
31400R-LM-3	FNMA 30YR UMBS		02/01/2024	CITICORP		1,609,880	1,603,117	1,613,637	1,613,383	0	(51)	0	(51)	0	1,613,332	0	(3,452)	(3,452)	10,287	02/01/2053
31400R-LM-3	FNMA 30YR UMBS		02/01/2024	Paydown		8,617	8,617	8,673	8,672	0	(55)	0	(55)	0	8,617	0	0	0	7,427	02/01/2053
31400S-3Q-2	FNMA 30YR UMBS		01/01/2024	Paydown		8,609	8,609	8,193	8,198	0	411	0	411	0	8,609	0	0	0	39	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		02/01/2024	Paydown		4,705	4,705	4,478	4,481	0	224	0	224	0	4,705	0	0	0	43	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		03/01/2024	Paydown		17,504	17,504	16,659	16,669	0	835	0	835	0	17,504	0	0	0	241	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		04/01/2024	Paydown		1,862	1,862	1,772	1,773	0	89	0	89	0	1,862	0	0	0	34	09/01/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400S-3Q-2	FNMA 30YR UMBS		05/01/2024	Paydown		9,999	9,999	9,517	9,522	0	(477)	0	(477)	0	9,999	0	0	0	229	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		06/01/2024	Paydown		7,588	7,588	7,222	7,226	0	(362)	0	(362)	0	7,588	0	0	0	209	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		07/01/2024	Paydown		18,019	18,019	17,149	17,159	0	(860)	0	(860)	0	18,019	0	0	0	578	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		07/02/2024	WELLS FARGO		1,391,004	1,409,280	1,341,238	1,342,044	0	1,466	0	1,466	0	1,343,510	0	47,493	47,493	48,229	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		08/01/2024	Paydown		3,370	3,370	3,207	3,209	0	161	0	161	0	3,370	0	0	0	124	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		09/01/2024	Paydown		472	472	449	449	0	23	0	23	0	472	0	0	0	19	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		10/01/2024	Paydown		460	460	438	438	0	22	0	22	0	460	0	0	0	21	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		11/01/2024	Paydown		5,496	5,496	5,230	5,234	0	262	0	262	0	5,496	0	0	0	277	09/01/2053
31400S-3Q-2	FNMA 30YR UMBS		12/01/2024	Paydown		414	414	394	394	0	20	0	20	0	414	0	0	0	23	09/01/2053
31400S-FW-6	FNMA 30YR UMBS		01/01/2024	Paydown		1,540	1,540	1,487	1,488	0	52	0	52	0	1,540	0	0	0	7	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		02/01/2024	Paydown		3,554	3,554	3,432	3,434	0	120	0	120	0	3,554	0	0	0	33	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		03/01/2024	Paydown		10,685	10,685	10,319	10,324	0	361	0	361	0	10,685	0	0	0	147	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		04/01/2024	Paydown		6,027	6,027	5,821	5,824	0	203	0	203	0	6,027	0	0	0	111	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		05/01/2024	Paydown		1,582	1,582	1,528	1,528	0	53	0	53	0	1,582	0	0	0	36	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		06/01/2024	Paydown		8,484	8,484	8,194	8,198	0	286	0	286	0	8,484	0	0	0	233	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		07/01/2024	Paydown		7,119	7,119	6,876	6,879	0	240	0	240	0	7,119	0	0	0	228	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		08/01/2024	Paydown		7,273	7,273	7,024	7,027	0	245	0	245	0	7,273	0	0	0	267	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		09/01/2024	Paydown		11,635	11,635	11,237	11,243	0	393	0	393	0	11,635	0	0	0	480	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		10/01/2024	Paydown		5,494	5,494	5,306	5,309	0	185	0	185	0	5,494	0	0	0	252	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		11/01/2024	Paydown		9,203	9,203	8,888	8,892	0	311	0	311	0	9,203	0	0	0	464	06/01/2053
31400S-FW-6	FNMA 30YR UMBS		12/01/2024	Paydown		8,336	8,336	8,050	8,054	0	281	0	281	0	8,336	0	0	0	459	06/01/2053
3140X4-EZ-5	FANNIE MAE FM1051		01/01/2024	Paydown		1,197	1,197	1,279	1,279	0	(82)	0	(82)	0	1,197	0	0	0	4	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		02/01/2024	Paydown		7,692	7,692	8,219	8,219	0	(526)	0	(526)	0	7,692	0	0	0	58	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		03/01/2024	Paydown		8,766	8,766	9,366	9,366	0	(600)	0	(600)	0	8,766	0	0	0	99	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		04/01/2024	Paydown		4,342	4,342	4,639	4,639	0	(297)	0	(297)	0	4,342	0	0	0	65	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		05/01/2024	Paydown		1,088	1,088	1,162	1,162	0	(74)	0	(74)	0	1,088	0	0	0	20	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		06/01/2024	Paydown		1,153	1,153	1,232	1,232	0	(79)	0	(79)	0	1,153	0	0	0	26	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		07/01/2024	Paydown		5,052	5,052	5,397	5,397	0	(346)	0	(346)	0	5,052	0	0	0	133	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		08/01/2024	Paydown		3,954	3,954	4,224	4,224	0	(271)	0	(271)	0	3,954	0	0	0	119	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		09/01/2024	Paydown		8,481	8,481	9,061	9,061	0	(580)	0	(580)	0	8,481	0	0	0	286	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		10/01/2024	Paydown		4,757	4,757	5,082	5,082	0	(326)	0	(326)	0	4,757	0	0	0	178	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		11/01/2024	Paydown		4,522	4,522	4,831	4,831	0	(309)	0	(309)	0	4,522	0	0	0	187	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		12/01/2024	Paydown		1,296	1,296	1,385	1,385	0	(89)	0	(89)	0	1,296	0	0	0	58	05/01/2049
3140X4-RK-4	FANNIE MAE FM1389		01/01/2024	Paydown		5,530	5,530	5,838	5,838	0	(308)	0	(308)	0	5,530	0	0	0	21	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		02/01/2024	Paydown		5,706	5,706	6,024	6,024	0	(318)	0	(318)	0	5,706	0	0	0	43	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		03/01/2024	Paydown		7,197	7,197	7,598	7,598	0	(401)	0	(401)	0	7,197	0	0	0	81	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		04/01/2024	Paydown		5,880	5,880	6,208	6,208	0	(328)	0	(328)	0	5,880	0	0	0	88	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		05/01/2024	Paydown		4,330	4,330	4,572	4,572	0	(241)	0	(241)	0	4,330	0	0	0	81	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		06/01/2024	Paydown		5,980	5,980	6,313	6,313	0	(333)	0	(333)	0	5,980	0	0	0	135	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		07/01/2024	Paydown		4,006	4,006	4,230	4,230	0	(223)	0	(223)	0	4,006	0	0	0	105	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		08/01/2024	Paydown		5,329	5,329	5,626	5,626	0	(297)	0	(297)	0	5,329	0	0	0	160	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		09/01/2024	Paydown		5,034	5,034	5,315	5,315	0	(280)	0	(280)	0	5,034	0	0	0	170	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		10/01/2024	Paydown		4,599	4,599	4,855	4,855	0	(256)	0	(256)	0	4,599	0	0	0	173	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		11/01/2024	Paydown		5,771	5,771	6,092	6,092	0	(321)	0	(321)	0	5,771	0	0	0	238	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		12/01/2024	Paydown		5,349	5,349	5,647	5,647	0	(298)	0	(298)	0	5,349	0	0	0	241	06/01/2049
3140X5-KH-5	FANNIE MAE		01/01/2024	Paydown		4,761	4,761	4,863	4,863	0	(102)	0	(102)	0	4,761	0	0	0	12	01/01/2050
3140X5-KH-5	FANNIE MAE		02/01/2024	Paydown		4,498	4,498	4,594	4,594	0	(97)	0	(97)	0	4,498	0	0	0	22	01/01/2050
3140X5-KH-5	FANNIE MAE		03/01/2024	Paydown		4,526	4,526	4,624	4,624	0	(97)	0	(97)	0	4,526	0	0	0	34	01/01/2050
3140X5-KH-5	FANNIE MAE		04/01/2024	Paydown		23,906	23,906	24,420	24,420	0	(514)	0	(514)	0	23,906	0	0	0	239	01/01/2050

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140X5-KH-5	FANNIE MAE		05/01/2024	Paydown		4,679	4,679	4,779	4,779	0	(101)	0	(101)	0	4,679	0	0	0	59	01/01/2050
3140X5-KH-5	FANNIE MAE		06/01/2024	Paydown		22,528	22,528	23,012	23,012	0	(484)	0	(484)	0	22,528	0	0	0	338	01/01/2050
3140X5-KH-5	FANNIE MAE		07/01/2024	Paydown		23,588	23,588	24,095	24,095	0	(507)	0	(507)	0	23,588	0	0	0	413	01/01/2050
3140X5-KH-5	FANNIE MAE		08/01/2024	Paydown		24,064	24,064	24,581	24,581	0	(517)	0	(517)	0	24,064	0	0	0	481	01/01/2050
3140X5-KH-5	FANNIE MAE		09/01/2024	Paydown		41,122	41,122	42,005	42,005	0	(883)	0	(883)	0	41,122	0	0	0	925	01/01/2050
3140X5-KH-5	FANNIE MAE		10/01/2024	Paydown		4,559	4,559	4,657	4,657	0	(98)	0	(98)	0	4,559	0	0	0	114	01/01/2050
3140X5-KH-5	FANNIE MAE		11/01/2024	Paydown		24,076	24,076	24,593	24,593	0	(517)	0	(517)	0	24,076	0	0	0	662	01/01/2050
3140X5-KH-5	FANNIE MAE		12/01/2024	Paydown		4,566	4,566	4,664	4,664	0	(98)	0	(98)	0	4,566	0	0	0	137	01/01/2050
3140X7-B9-9	FN		01/01/2024	Paydown		8,323	8,323	8,669	8,669	0	(346)	0	(346)	0	8,323	0	0	0	28	03/01/2050
3140X7-B9-9	FN		02/01/2024	Paydown		5,501	5,501	5,729	5,729	0	(229)	0	(229)	0	5,501	0	0	0	37	03/01/2050
3140X7-B9-9	FN		03/01/2024	Paydown		5,271	5,271	5,490	5,490	0	(219)	0	(219)	0	5,271	0	0	0	53	03/01/2050
3140X7-B9-9	FN		04/01/2024	Paydown		6,850	6,850	7,135	7,135	0	(285)	0	(285)	0	6,850	0	0	0	91	03/01/2050
3140X7-B9-9	FN		05/01/2024	Paydown		8,689	8,689	9,050	9,050	0	(361)	0	(361)	0	8,689	0	0	0	145	03/01/2050
3140X7-B9-9	FN		06/01/2024	Paydown		6,579	6,579	6,852	6,852	0	(273)	0	(273)	0	6,579	0	0	0	132	03/01/2050
3140X7-B9-9	FN		07/01/2024	Paydown		9,991	9,991	10,407	10,407	0	(415)	0	(415)	0	9,991	0	0	0	233	03/01/2050
3140X7-B9-9	FN		08/01/2024	Paydown		9,387	9,387	9,777	9,777	0	(390)	0	(390)	0	9,387	0	0	0	250	03/01/2050
3140X7-B9-9	FN		09/01/2024	Paydown		9,028	9,028	9,403	9,403	0	(375)	0	(375)	0	9,028	0	0	0	271	03/01/2050
3140X7-B9-9	FN		10/01/2024	Paydown		8,314	8,314	8,660	8,660	0	(346)	0	(346)	0	8,314	0	0	0	277	03/01/2050
3140X7-B9-9	FN		11/01/2024	Paydown		9,180	9,180	9,562	9,562	0	(382)	0	(382)	0	9,180	0	0	0	337	03/01/2050
3140X7-B9-9	FN		12/01/2024	Paydown		8,252	8,252	8,595	8,595	0	(343)	0	(343)	0	8,252	0	0	0	330	03/01/2050
3140X8-L5-4	FN FM4847		01/01/2024	Paydown		2,858	2,858	2,878	2,878	0	(20)	0	(20)	0	2,858	0	0	0	5	11/01/2050
3140X8-L5-4	FN FM4847		02/01/2024	Paydown		11,011	11,011	11,087	11,087	0	(76)	0	(76)	0	11,011	0	0	0	37	11/01/2050
3140X8-L5-4	FN FM4847		03/01/2024	Paydown		2,897	2,897	2,917	2,917	0	(20)	0	(20)	0	2,897	0	0	0	14	11/01/2050
3140X8-L5-4	FN FM4847		04/01/2024	Paydown		8,083	8,083	8,139	8,139	0	(56)	0	(56)	0	8,083	0	0	0	54	11/01/2050
3140X8-L5-4	FN FM4847		05/01/2024	Paydown		2,759	2,759	2,778	2,778	0	(19)	0	(19)	0	2,759	0	0	0	23	11/01/2050
3140X8-L5-4	FN FM4847		06/01/2024	Paydown		20,009	20,009	20,146	20,146	0	(138)	0	(138)	0	20,009	0	0	0	200	11/01/2050
3140X8-L5-4	FN FM4847		07/01/2024	Paydown		10,452	10,452	10,524	10,524	0	(72)	0	(72)	0	10,452	0	0	0	122	11/01/2050
3140X8-L5-4	FN FM4847		08/01/2024	Paydown		2,744	2,744	2,762	2,762	0	(19)	0	(19)	0	2,744	0	0	0	37	11/01/2050
3140X8-L5-4	FN FM4847		09/01/2024	Paydown		3,676	3,676	3,701	3,701	0	(25)	0	(25)	0	3,676	0	0	0	55	11/01/2050
3140X8-L5-4	FN FM4847		10/01/2024	Paydown		8,925	8,925	8,987	8,987	0	(61)	0	(61)	0	8,925	0	0	0	149	11/01/2050
3140X8-L5-4	FN FM4847		11/01/2024	Paydown		2,943	2,943	2,963	2,963	0	(20)	0	(20)	0	2,943	0	0	0	54	11/01/2050
3140X8-L5-4	FN FM4847		12/01/2024	Paydown		3,936	3,936	3,963	3,963	0	(27)	0	(27)	0	3,936	0	0	0	79	11/01/2050
3140X8-MU-8	FN		01/01/2024	Paydown		26,590	26,590	19,812	19,871	0	6,719	0	6,719	0	26,590	0	0	0	44	11/01/2050
3140X8-MU-8	FN		02/01/2024	Paydown		11,835	11,835	8,818	8,844	0	2,991	0	2,991	0	11,835	0	0	0	39	11/01/2050
3140X8-MU-8	FN		03/01/2024	Paydown		11,652	11,652	8,682	8,708	0	2,944	0	2,944	0	11,652	0	0	0	58	11/01/2050
3140X8-MU-8	FN		03/01/2024	WELLS FARGO		2,391,179	3,035,816	2,262,753	2,269,469	0	4,039	0	4,039	0	2,273,507	0	117,672	117,672	17,203	11/01/2050
3140X8-MU-8	FN		04/01/2024	Paydown		4,696	4,696	3,497	3,507	0	1,188	0	1,188	0	4,696	0	0	0	31	11/01/2050
3140X8-MU-8	FN		05/01/2024	Paydown		15,564	15,564	11,591	11,625	0	3,939	0	3,939	0	15,564	0	0	0	130	11/01/2050
3140X8-MU-8	FN		06/01/2024	Paydown		4,536	4,536	3,378	3,388	0	1,148	0	1,148	0	4,536	0	0	0	45	11/01/2050
3140X8-MU-8	FN		07/01/2024	Paydown		7,517	7,517	5,598	5,614	0	1,902	0	1,902	0	7,517	0	0	0	88	11/01/2050
3140X8-MU-8	FN		08/01/2024	Paydown		4,333	4,333	3,227	3,237	0	1,097	0	1,097	0	4,333	0	0	0	58	11/01/2050
3140X8-MU-8	FN		09/01/2024	Paydown		12,576	12,576	9,366	9,393	0	3,183	0	3,183	0	12,576	0	0	0	189	11/01/2050
3140X8-MU-8	FN		10/01/2024	Paydown		8,839	8,839	6,583	6,602	0	2,237	0	2,237	0	8,839	0	0	0	147	11/01/2050
3140X8-MU-8	FN		11/01/2024	Paydown		4,499	4,499	3,350	3,360	0	1,139	0	1,139	0	4,499	0	0	0	83	11/01/2050
3140X8-MU-8	FN		12/01/2024	Paydown		11,357	11,357	8,457	8,483	0	2,874	0	2,874	0	11,357	0	0	0	227	11/01/2050
3140X9-KK-0	FN FM5697		01/01/2024	Paydown		5,638	5,638	5,826	5,826	0	(189)	0	(189)	0	5,638	0	0	0	9	01/01/2036
3140X9-KK-0	FN FM5697		02/01/2024	Paydown		4,143	4,143	4,281	4,281	0	(139)	0	(139)	0	4,143	0	0	0	14	01/01/2036
3140X9-KK-0	FN FM5697		03/01/2024	Paydown		5,681	5,681	5,871	5,871	0	(190)	0	(190)	0	5,681	0	0	0	28	01/01/2036
3140X9-KK-0	FN FM5697		04/01/2024	Paydown		4,202	4,202	4,343	4,343	0	(141)	0	(141)	0	4,202	0	0	0	28	01/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140X9-KK-0	FN FM5697		05/01/2024	Paydown		13,116	13,116	13,555	13,555	0	(439)	0	(439)	0	13,116	0	0	0	109	01/01/2036
3140X9-KK-0	FN FM5697		06/01/2024	Paydown		13,727	13,727	14,186	14,186	0	(459)	0	(459)	0	13,727	0	0	0	137	01/01/2036
3140X9-KK-0	FN FM5697		07/01/2024	Paydown		9,209	9,209	9,517	9,517	0	(308)	0	(308)	0	9,209	0	0	0	107	01/01/2036
3140X9-KK-0	FN FM5697		08/01/2024	Paydown		7,348	7,348	7,593	7,593	0	(246)	0	(246)	0	7,348	0	0	0	98	01/01/2036
3140X9-KK-0	FN FM5697		09/01/2024	Paydown		7,126	7,126	7,364	7,364	0	(238)	0	(238)	0	7,126	0	0	0	107	01/01/2036
3140X9-KK-0	FN FM5697		10/01/2024	Paydown		6,799	6,799	7,027	7,027	0	(227)	0	(227)	0	6,799	0	0	0	113	01/01/2036
3140X9-KK-0	FN FM5697		11/01/2024	Paydown		9,886	9,886	10,217	10,217	0	(331)	0	(331)	0	9,886	0	0	0	181	01/01/2036
3140X9-KK-0	FN FM5697		12/01/2024	Paydown		7,086	7,086	7,323	7,323	0	(237)	0	(237)	0	7,086	0	0	0	142	01/01/2036
3140XA-JW-3	FN FM6576		01/01/2024	Paydown		18,291	18,291	18,511	18,508	0	(217)	0	(217)	0	18,291	0	0	0	30	03/01/2051
3140XA-JW-3	FN FM6576		02/01/2024	Paydown		2,847	2,847	2,881	2,880	0	(34)	0	(34)	0	2,847	0	0	0	9	03/01/2051
3140XA-JW-3	FN FM6576		03/01/2024	Paydown		2,812	2,812	2,846	2,845	0	(33)	0	(33)	0	2,812	0	0	0	14	03/01/2051
3140XA-JW-3	FN FM6576		03/27/2024	MORGAN STANLEY		1,015,093	1,269,115	1,284,384	1,284,145	0	(108)	0	(108)	0	1,284,037	0	(268,943)	(268,943)	7,051	03/01/2051
3140XA-JW-3	FN FM6576		04/01/2024	Paydown		2,817	2,817	2,851	2,850	0	(33)	0	(33)	0	2,817	0	0	0	2,134	03/01/2051
3140XF-4U-2	FNMA 30YR UMBS SUPER		01/01/2024	Paydown		1,174	1,174	977	985	0	189	0	189	0	1,174	0	0	0	2	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		02/01/2024	Paydown		682	682	568	572	0	110	0	110	0	682	0	0	0	3	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		03/01/2024	Paydown		538	538	448	451	0	87	0	87	0	538	0	0	0	3	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		04/01/2024	Paydown		1,230	1,230	1,024	1,031	0	198	0	198	0	1,230	0	0	0	10	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		05/01/2024	Paydown		571	571	475	479	0	92	0	92	0	571	0	0	0	6	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		06/01/2024	Paydown		564	564	470	473	0	91	0	91	0	564	0	0	0	7	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		07/01/2024	Paydown		560	560	466	470	0	90	0	90	0	560	0	0	0	8	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		08/01/2024	Paydown		557	557	464	468	0	90	0	90	0	557	0	0	0	9	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		09/01/2024	Paydown		581	581	484	488	0	94	0	94	0	581	0	0	0	11	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		10/01/2024	Paydown		1,562	1,562	1,301	1,311	0	252	0	252	0	1,562	0	0	0	33	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		11/01/2024	Paydown		574	574	478	481	0	92	0	92	0	574	0	0	0	13	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		12/01/2024	Paydown		722	722	601	606	0	116	0	116	0	722	0	0	0	18	02/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		01/01/2024	Paydown		1,417	1,417	1,205	1,215	0	202	0	202	0	1,417	0	0	0	2	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		02/01/2024	Paydown		1,160	1,160	986	995	0	166	0	166	0	1,160	0	0	0	4	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		03/01/2024	Paydown		817	817	694	700	0	117	0	117	0	817	0	0	0	4	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		04/01/2024	Paydown		1,847	1,847	1,570	1,584	0	264	0	264	0	1,847	0	0	0	12	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		05/01/2024	Paydown		1,571	1,571	1,335	1,347	0	224	0	224	0	1,571	0	0	0	13	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		06/01/2024	Paydown		1,893	1,893	1,609	1,623	0	270	0	270	0	1,893	0	0	0	19	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		07/01/2024	Paydown		1,674	1,674	1,423	1,435	0	239	0	239	0	1,674	0	0	0	20	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		08/01/2024	Paydown		1,669	1,669	1,418	1,431	0	238	0	238	0	1,669	0	0	0	22	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		09/01/2024	Paydown		1,411	1,411	1,199	1,209	0	201	0	201	0	1,411	0	0	0	21	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		10/01/2024	Paydown		1,650	1,650	1,402	1,414	0	235	0	235	0	1,650	0	0	0	28	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		11/01/2024	Paydown		1,389	1,389	1,180	1,190	0	198	0	198	0	1,389	0	0	0	25	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		12/01/2024	Paydown		1,723	1,723	1,465	1,477	0	246	0	246	0	1,723	0	0	0	34	04/01/2052
3140XK-W7-1	FNMA 30YR UMBS SUPER		01/01/2024	Paydown		3,516	3,516	2,799	2,812	0	705	0	705	0	3,516	0	0	0	6	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		02/01/2024	Paydown		2,587	2,587	2,059	2,069	0	518	0	518	0	2,587	0	0	0	9	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		03/01/2024	Paydown		3,396	3,396	2,703	2,715	0	680	0	680	0	3,396	0	0	0	17	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		04/01/2024	Paydown		4,984	4,984	3,967	3,985	0	999	0	999	0	4,984	0	0	0	33	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		05/01/2024	Paydown		9,251	9,251	7,363	7,398	0	1,854	0	1,854	0	9,251	0	0	0	77	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		06/01/2024	Paydown		5,803	5,803	4,619	4,641	0	1,163	0	1,163	0	5,803	0	0	0	58	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		07/01/2024	Paydown		5,362	5,362	4,268	4,288	0	1,074	0	1,074	0	5,362	0	0	0	63	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		08/01/2024	Paydown		4,083	4,083	3,249	3,265	0	818	0	818	0	4,083	0	0	0	54	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		09/01/2024	Paydown		4,538	4,538	3,612	3,629	0	909	0	909	0	4,538	0	0	0	68	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		10/01/2024	Paydown		5,902	5,902	4,698	4,720	0	1,183	0	1,183	0	5,902	0	0	0	98	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		11/01/2024	Paydown		5,010	5,010	3,987	4,006	0	1,004	0	1,004	0	5,010	0	0	0	92	10/01/2051
3140XK-W7-1	FNMA 30YR UMBS SUPER		12/01/2024	Paydown		5,903	5,903	4,698	4,720	0	1,183	0	1,183	0	5,903	0	0	0	118	10/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411W-VB-0	FANNIE MAE POOL 916910		01/01/2024	Paydown		299	299	289	289	0	10	0	10	0	299	0	0	0	1	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		02/01/2024	Paydown		296	296	286	286	0	9	0	9	0	296	0	0	0	3	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		03/01/2024	Paydown		280	280	271	271	0	9	0	9	0	280	0	0	0	4	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		04/01/2024	Paydown		307	307	298	298	0	10	0	10	0	307	0	0	0	6	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		05/01/2024	Paydown		282	282	273	273	0	9	0	9	0	282	0	0	0	6	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		06/01/2024	Paydown		319	319	309	309	0	10	0	10	0	319	0	0	0	9	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		07/01/2024	Paydown		303	303	294	294	0	10	0	10	0	303	0	0	0	10	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		08/01/2024	Paydown		305	305	295	295	0	10	0	10	0	305	0	0	0	11	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		09/01/2024	Paydown		324	324	314	314	0	10	0	10	0	324	0	0	0	13	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		10/01/2024	Paydown		308	308	298	298	0	10	0	10	0	308	0	0	0	14	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		11/01/2024	Paydown		310	310	300	300	0	10	0	10	0	310	0	0	0	16	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		12/01/2024	Paydown		294	294	284	284	0	9	0	9	0	294	0	0	0	16	05/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		01/01/2024	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		02/01/2024	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		03/01/2024	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		04/01/2024	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		05/01/2024	Paydown		31	31	30	31	0	0	0	0	0	31	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		06/01/2024	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		07/01/2024	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		08/01/2024	Paydown		28	28	27	28	0	0	0	0	0	28	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		09/01/2024	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		10/01/2024	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		11/01/2024	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		12/01/2024	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	2	08/01/2037
31416R-NM-1	FANNIE MAE POOL AA7595		01/01/2024	Paydown		11,036	11,036	11,592	11,592	0	(555)	0	(555)	0	11,036	0	0	0	41	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		02/01/2024	Paydown		1,095	1,095	1,150	1,150	0	(55)	0	(55)	0	1,095	0	0	0	8	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		03/01/2024	Paydown		1,081	1,081	1,135	1,135	0	(54)	0	(54)	0	1,081	0	0	0	12	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		04/01/2024	Paydown		1,176	1,176	1,235	1,235	0	(59)	0	(59)	0	1,176	0	0	0	18	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		05/01/2024	Paydown		966	966	1,015	1,015	0	(49)	0	(49)	0	966	0	0	0	18	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		06/01/2024	Paydown		1,094	1,094	1,149	1,149	0	(55)	0	(55)	0	1,094	0	0	0	25	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		07/01/2024	Paydown		1,087	1,087	1,142	1,142	0	(55)	0	(55)	0	1,087	0	0	0	29	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		08/01/2024	Paydown		1,071	1,071	1,125	1,125	0	(54)	0	(54)	0	1,071	0	0	0	32	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		09/01/2024	Paydown		1,075	1,075	1,129	1,129	0	(54)	0	(54)	0	1,075	0	0	0	36	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		10/01/2024	Paydown		1,091	1,091	1,146	1,146	0	(55)	0	(55)	0	1,091	0	0	0	41	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		11/01/2024	Paydown		1,159	1,159	1,217	1,217	0	(58)	0	(58)	0	1,159	0	0	0	48	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		12/01/2024	Paydown		1,230	1,230	1,292	1,292	0	(62)	0	(62)	0	1,230	0	0	0	55	07/01/2039
31417D-TE-3	FANNIE MAE POOL AB6848		01/01/2024	Paydown		1,951	1,951	2,016	2,011	0	(59)	0	(59)	0	1,951	0	0	0	5	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		02/01/2024	Paydown		2,899	2,899	2,995	2,987	0	(88)	0	(88)	0	2,899	0	0	0	15	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		03/01/2024	Paydown		1,178	1,178	1,217	1,214	0	(36)	0	(36)	0	1,178	0	0	0	9	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		04/01/2024	Paydown		1,192	1,192	1,231	1,228	0	(36)	0	(36)	0	1,192	0	0	0	12	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		05/01/2024	Paydown		1,119	1,119	1,157	1,154	0	(34)	0	(34)	0	1,119	0	0	0	14	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		06/01/2024	Paydown		3,513	3,513	3,629	3,620	0	(107)	0	(107)	0	3,513	0	0	0	53	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		07/01/2024	Paydown		1,671	1,671	1,727	1,722	0	(51)	0	(51)	0	1,671	0	0	0	29	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		08/01/2024	Paydown		1,155	1,155	1,193	1,190	0	(35)	0	(35)	0	1,155	0	0	0	23	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		09/01/2024	Paydown		3,109	3,109	3,212	3,203	0	(95)	0	(95)	0	3,109	0	0	0	70	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		10/01/2024	Paydown		1,096	1,096	1,132	1,129	0	(33)	0	(33)	0	1,096	0	0	0	27	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		11/01/2024	Paydown		2,783	2,783	2,875	2,868	0	(85)	0	(85)	0	2,783	0	0	0	77	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		12/01/2024	Paydown		2,318	2,318	2,395	2,389	0	(71)	0	(71)	0	2,318	0	0	0	70	11/01/2042
31418C-4W-1	FN 3536		01/01/2024	Paydown		10,227	10,227	10,897	10,897	0	(670)	0	(670)	0	10,227	0	0	0	34	12/01/2048

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418C-4W-1	FN 3536		02/01/2024	Paydown		6,718	6,718	7,158	7,158	0	(440)	0	(440)	0	6,718	0	0	0	45	12/01/2048
31418C-4W-1	FN 3536		03/01/2024	Paydown		6,434	6,434	6,855	6,855	0	(421)	0	(421)	0	6,434	0	0	0	64	12/01/2048
31418C-4W-1	FN 3536		04/01/2024	Paydown		6,620	6,620	7,054	7,054	0	(433)	0	(433)	0	6,620	0	0	0	88	12/01/2048
31418C-4W-1	FN 3536		05/01/2024	Paydown		7,393	7,393	7,877	7,877	0	(484)	0	(484)	0	7,393	0	0	0	123	12/01/2048
31418C-4W-1	FN 3536		06/01/2024	Paydown		5,701	5,701	6,074	6,074	0	(373)	0	(373)	0	5,701	0	0	0	114	12/01/2048
31418C-4W-1	FN 3536		07/01/2024	Paydown		6,147	6,147	6,549	6,549	0	(402)	0	(402)	0	6,147	0	0	0	143	12/01/2048
31418C-4W-1	FN 3536		08/01/2024	Paydown		5,006	5,006	5,334	5,334	0	(328)	0	(328)	0	5,006	0	0	0	134	12/01/2048
31418C-4W-1	FN 3536		09/01/2024	Paydown		7,179	7,179	7,649	7,649	0	(470)	0	(470)	0	7,179	0	0	0	215	12/01/2048
31418C-4W-1	FN 3536		10/01/2024	Paydown		7,181	7,181	7,652	7,652	0	(470)	0	(470)	0	7,181	0	0	0	239	12/01/2048
31418C-4W-1	FN 3536		11/01/2024	Paydown		8,270	8,270	8,812	8,812	0	(541)	0	(541)	0	8,270	0	0	0	303	12/01/2048
31418C-4W-1	FN 3536		12/01/2024	Paydown		6,144	6,144	6,546	6,546	0	(402)	0	(402)	0	6,144	0	0	0	246	12/01/2048
31418C-V2-7	FN MA3332		01/01/2024	Paydown		5,957	5,957	6,332	6,332	0	(375)	0	(375)	0	5,957	0	0	0	17	04/01/2048
31418C-V2-7	FN MA3332		02/01/2024	Paydown		6,028	6,028	6,407	6,407	0	(380)	0	(380)	0	6,028	0	0	0	35	04/01/2048
31418C-V2-7	FN MA3332		03/01/2024	Paydown		4,549	4,549	4,836	4,836	0	(286)	0	(286)	0	4,549	0	0	0	40	04/01/2048
31418C-V2-7	FN MA3332		03/27/2024	MORGAN STANLEY		838,228	919,945	977,873	977,873	0	0	0	0	0	977,873	0	(139,645)	(139,645)	8,944	04/01/2048
31418C-V2-7	FN MA3332		04/01/2024	Paydown		7,906	7,906	8,403	8,403	0	(498)	0	(498)	0	7,906	0	0	0	2,775	04/01/2048
31418D-2S-0	FANNIE MAE POOL		01/01/2024	Paydown		6,102	6,102	5,809	5,832	0	270	0	270	0	6,102	0	0	0	13	07/01/2036
31418D-2S-0	FANNIE MAE POOL		02/01/2024	Paydown		5,225	5,225	4,974	4,994	0	231	0	231	0	5,225	0	0	0	22	07/01/2036
31418D-2S-0	FANNIE MAE POOL		03/01/2024	Paydown		6,839	6,839	6,510	6,536	0	303	0	303	0	6,839	0	0	0	43	07/01/2036
31418D-2S-0	FANNIE MAE POOL		04/01/2024	Paydown		5,732	5,732	5,457	5,478	0	254	0	254	0	5,732	0	0	0	48	07/01/2036
31418D-2S-0	FANNIE MAE POOL		05/01/2024	Paydown		6,054	6,054	5,763	5,785	0	268	0	268	0	6,054	0	0	0	63	07/01/2036
31418D-2S-0	FANNIE MAE POOL		06/01/2024	Paydown		7,415	7,415	7,060	7,087	0	329	0	329	0	7,415	0	0	0	93	07/01/2036
31418D-2S-0	FANNIE MAE POOL		07/01/2024	Paydown		4,593	4,593	4,373	4,389	0	203	0	203	0	4,593	0	0	0	67	07/01/2036
31418D-2S-0	FANNIE MAE POOL		08/01/2024	Paydown		5,136	5,136	4,890	4,909	0	228	0	228	0	5,136	0	0	0	86	07/01/2036
31418D-2S-0	FANNIE MAE POOL		09/01/2024	Paydown		7,766	7,766	7,394	7,422	0	344	0	344	0	7,766	0	0	0	146	07/01/2036
31418D-2S-0	FANNIE MAE POOL		10/01/2024	Paydown		6,119	6,119	5,825	5,848	0	271	0	271	0	6,119	0	0	0	128	07/01/2036
31418D-2S-0	FANNIE MAE POOL		11/01/2024	Paydown		5,816	5,816	5,537	5,559	0	258	0	258	0	5,816	0	0	0	133	07/01/2036
31418D-2S-0	FANNIE MAE POOL		12/01/2024	Paydown		5,335	5,335	5,079	5,099	0	236	0	236	0	5,335	0	0	0	133	07/01/2036
31418D-4X-7	FANNIE MAE POOL		01/01/2024	Paydown		14,728	14,728	12,170	12,229	0	2,500	0	2,500	0	14,728	0	0	0	25	10/01/2051
31418D-4X-7	FANNIE MAE POOL		02/01/2024	Paydown		13,932	13,932	11,513	11,568	0	2,365	0	2,365	0	13,932	0	0	0	46	10/01/2051
31418D-4X-7	FANNIE MAE POOL		03/01/2024	Paydown		15,729	15,729	12,997	13,059	0	2,669	0	2,669	0	15,729	0	0	0	79	10/01/2051
31418D-4X-7	FANNIE MAE POOL		03/27/2024	GOLDMAN SACHS		2,889,500	3,641,031	3,008,660	3,023,084	0	4,828	0	4,828	0	3,027,912	0	(138,413)	(138,413)	20,228	10/01/2051
31418D-4X-7	FANNIE MAE POOL		04/01/2024	Paydown		16,865	16,865	13,936	14,003	0	2,862	0	2,862	0	16,865	0	0	0	6,181	10/01/2051
31418D-6B-3	FANNIE MAE POOL		01/01/2024	Paydown		7,865	7,865	6,559	6,586	0	1,279	0	1,279	0	7,865	0	0	0	13	11/01/2051
31418D-6B-3	FANNIE MAE POOL		02/01/2024	Paydown		6,861	6,861	5,722	5,746	0	1,116	0	1,116	0	6,861	0	0	0	23	11/01/2051
31418D-6B-3	FANNIE MAE POOL		03/01/2024	Paydown		7,868	7,868	6,561	6,588	0	1,279	0	1,279	0	7,868	0	0	0	39	11/01/2051
31418D-6B-3	FANNIE MAE POOL		04/01/2024	Paydown		8,624	8,624	7,192	7,222	0	1,403	0	1,403	0	8,624	0	0	0	57	11/01/2051
31418D-6B-3	FANNIE MAE POOL		05/01/2024	Paydown		8,623	8,623	7,191	7,221	0	1,402	0	1,402	0	8,623	0	0	0	72	11/01/2051
31418D-6B-3	FANNIE MAE POOL		06/01/2024	Paydown		10,670	10,670	8,897	8,934	0	1,735	0	1,735	0	10,670	0	0	0	107	11/01/2051
31418D-6B-3	FANNIE MAE POOL		07/01/2024	Paydown		10,001	10,001	8,340	8,375	0	1,626	0	1,626	0	10,001	0	0	0	117	11/01/2051
31418D-6B-3	FANNIE MAE POOL		08/01/2024	Paydown		10,020	10,020	8,356	8,391	0	1,630	0	1,630	0	10,020	0	0	0	134	11/01/2051
31418D-6B-3	FANNIE MAE POOL		09/01/2024	Paydown		9,773	9,773	8,150	8,184	0	1,589	0	1,589	0	9,773	0	0	0	147	11/01/2051
31418D-6B-3	FANNIE MAE POOL		09/23/2024	WELLS FARGO		1,428,636	1,719,630	1,434,010	1,439,974	0	5,640	0	5,640	0	1,445,614	0	(16,978)	(16,978)	27,132	11/01/2051
31418D-6B-3	FANNIE MAE POOL		10/01/2024	Paydown		9,018	9,018	7,520	7,551	0	1,467	0	1,467	0	9,018	0	0	0	3,016	11/01/2051
31418D-7E-6	FANNIE MAE POOL		01/01/2024	Paydown		3,811	3,811	3,132	3,147	0	664	0	664	0	3,811	0	0	0	6	12/01/2051
31418D-7E-6	FANNIE MAE POOL		02/01/2024	Paydown		3,526	3,526	2,897	2,911	0	615	0	615	0	3,526	0	0	0	12	12/01/2051
31418D-7E-6	FANNIE MAE POOL		03/01/2024	Paydown		3,792	3,792	3,116	3,131	0	661	0	661	0	3,792	0	0	0	19	12/01/2051
31418D-7E-6	FANNIE MAE POOL		04/01/2024	Paydown		4,519	4,519	3,713	3,731	0	788	0	788	0	4,519	0	0	0	30	12/01/2051
31418D-7E-6	FANNIE MAE POOL		05/01/2024	Paydown		4,817	4,817	3,958	3,977	0	840	0	840	0	4,817	0	0	0	40	12/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418D-7E-6	FANNIE MAE POOL		06/01/2024	Paydown		5,285	5,285	4,343	4,364	0	921	0	921	0	5,285	0	0	0	53	12/01/2051
31418D-7E-6	FANNIE MAE POOL		07/01/2024	Paydown		5,086	5,086	4,179	4,199	0	887	0	887	0	5,086	0	0	0	59	12/01/2051
31418D-7E-6	FANNIE MAE POOL		08/01/2024	Paydown		5,164	5,164	4,243	4,264	0	900	0	900	0	5,164	0	0	0	69	12/01/2051
31418D-7E-6	FANNIE MAE POOL		09/01/2024	Paydown		4,846	4,846	3,982	4,001	0	845	0	845	0	4,846	0	0	0	73	12/01/2051
31418D-7E-6	FANNIE MAE POOL		09/23/2024	BARCLAYS CAPITAL		718,443	867,881	713,154	716,572	0	2,983	0	2,983	0	719,555	0	(1,112)	(1,112)	13,693	12/01/2051
31418D-7E-6	FANNIE MAE POOL		10/01/2024	Paydown		4,244	4,244	3,487	3,504	0	740	0	740	0	4,244	0	0	0	1,517	12/01/2051
31418D-SH-6	FANNIE MAE POOL MA4119		01/01/2024	Paydown		7,056	7,056	7,106	7,106	0	(51)	0	(51)	0	7,056	0	0	0	12	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		02/01/2024	Paydown		7,574	7,574	7,629	7,629	0	(54)	0	(54)	0	7,574	0	0	0	25	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		03/01/2024	Paydown		7,340	7,340	7,392	7,392	0	(53)	0	(53)	0	7,340	0	0	0	37	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		04/01/2024	Paydown		8,685	8,685	8,748	8,748	0	(62)	0	(62)	0	8,685	0	0	0	58	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		05/01/2024	Paydown		9,695	9,695	9,764	9,764	0	(70)	0	(70)	0	9,695	0	0	0	81	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		06/01/2024	Paydown		9,241	9,241	9,307	9,307	0	(66)	0	(66)	0	9,241	0	0	0	92	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		07/01/2024	Paydown		10,090	10,090	10,162	10,162	0	(73)	0	(73)	0	10,090	0	0	0	118	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		08/01/2024	Paydown		10,561	10,561	10,637	10,637	0	(76)	0	(76)	0	10,561	0	0	0	141	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		09/01/2024	Paydown		10,706	10,706	10,783	10,783	0	(77)	0	(77)	0	10,706	0	0	0	161	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		10/01/2024	Paydown		8,062	8,062	8,120	8,120	0	(58)	0	(58)	0	8,062	0	0	0	134	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		11/01/2024	Paydown		9,524	9,524	9,592	9,592	0	(68)	0	(68)	0	9,524	0	0	0	175	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		12/01/2024	Paydown		8,902	8,902	8,966	8,966	0	(64)	0	(64)	0	8,902	0	0	0	178	09/01/2050
31418D-TN-2	FANNIE MAE POOL MA4156		01/01/2024	Paydown		14,200	14,200	14,833	14,833	0	(632)	0	(632)	0	14,200	0	0	0	30	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		02/01/2024	Paydown		9,797	9,797	10,233	10,233	0	(436)	0	(436)	0	9,797	0	0	0	41	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		03/01/2024	Paydown		10,190	10,190	10,643	10,643	0	(454)	0	(454)	0	10,190	0	0	0	64	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		04/01/2024	Paydown		10,799	10,799	11,280	11,280	0	(481)	0	(481)	0	10,799	0	0	0	90	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		05/01/2024	Paydown		13,420	13,420	14,018	14,018	0	(598)	0	(598)	0	13,420	0	0	0	140	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		06/01/2024	Paydown		11,636	11,636	12,154	12,154	0	(518)	0	(518)	0	11,636	0	0	0	145	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		07/01/2024	Paydown		12,616	12,616	13,178	13,178	0	(562)	0	(562)	0	12,616	0	0	0	184	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		08/01/2024	Paydown		11,299	11,299	11,802	11,802	0	(503)	0	(503)	0	11,299	0	0	0	188	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		09/01/2024	Paydown		11,181	11,181	11,679	11,679	0	(498)	0	(498)	0	11,181	0	0	0	210	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		10/01/2024	Paydown		9,057	9,057	9,460	9,460	0	(403)	0	(403)	0	9,057	0	0	0	189	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		11/01/2024	Paydown		12,607	12,607	13,169	13,169	0	(561)	0	(561)	0	12,607	0	0	0	289	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		12/01/2024	Paydown		12,383	12,383	12,935	12,935	0	(551)	0	(551)	0	12,383	0	0	0	310	10/01/2035
31418E-AM-2	FNMA 15YR UMBS		01/01/2024	Paydown		3,122	3,122	2,576	2,588	0	534	0	534	0	3,122	0	0	0	5	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		02/01/2024	Paydown		3,229	3,229	2,664	2,676	0	552	0	552	0	3,229	0	0	0	11	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		03/01/2024	Paydown		3,300	3,300	2,723	2,736	0	565	0	565	0	3,300	0	0	0	17	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		04/01/2024	Paydown		3,688	3,688	3,043	3,057	0	631	0	631	0	3,688	0	0	0	25	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		05/01/2024	Paydown		4,180	4,180	3,449	3,465	0	715	0	715	0	4,180	0	0	0	35	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		06/01/2024	Paydown		4,531	4,531	3,738	3,756	0	775	0	775	0	4,531	0	0	0	45	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		07/01/2024	Paydown		4,462	4,462	3,681	3,698	0	763	0	763	0	4,462	0	0	0	52	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		08/01/2024	Paydown		3,935	3,935	3,247	3,262	0	673	0	673	0	3,935	0	0	0	52	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		09/01/2024	Paydown		4,317	4,317	3,561	3,578	0	738	0	738	0	4,317	0	0	0	65	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		09/23/2024	WELLS FARGO		198,407	238,820	197,026	197,965	0	845	0	845	0	198,810	0	(403)	(403)	3,768	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		10/01/2024	Paydown		3,880	3,880	3,201	3,216	0	664	0	664	0	3,880	0	0	0	68	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		11/01/2024	Paydown		2,850	2,850	2,351	2,363	0	488	0	488	0	2,850	0	0	0	54	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		12/01/2024	Paydown		2,682	2,682	2,213	2,223	0	459	0	459	0	2,682	0	0	0	56	01/01/2052
31418E-AT-7	FNMA 15YR UMBS		01/01/2024	Paydown		6,501	6,501	6,585	6,579	0	(78)	0	(78)	0	6,501	0	0	0	14	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		02/01/2024	Paydown		5,436	5,436	5,506	5,501	0	(65)	0	(65)	0	5,436	0	0	0	23	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		03/01/2024	Paydown		3,380	3,380	3,424	3,420	0	(40)	0	(40)	0	3,380	0	0	0	21	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		04/01/2024	Paydown		4,252	4,252	4,307	4,303	0	(51)	0	(51)	0	4,252	0	0	0	35	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		05/01/2024	Paydown		5,289	5,289	5,358	5,352	0	(63)	0	(63)	0	5,289	0	0	0	55	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		06/01/2024	Paydown		6,078	6,078	6,157	6,151	0	(73)	0	(73)	0	6,078	0	0	0	76	01/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418E-AT-7	FNMA 15YR UMBS		07/01/2024	Paydown		5,856	5,856	5,932	5,927	0	(70)	0	(70)	0	5,856	0	0	0	85	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		08/01/2024	Paydown		6,157	6,157	6,237	6,231	0	(74)	0	(74)	0	6,157	0	0	0	103	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		09/01/2024	Paydown		5,687	5,687	5,761	5,755	0	(68)	0	(68)	0	5,687	0	0	0	107	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		10/01/2024	Paydown		3,899	3,899	3,949	3,945	0	(47)	0	(47)	0	3,899	0	0	0	81	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		11/01/2024	Paydown		7,088	7,088	7,180	7,173	0	(85)	0	(85)	0	7,088	0	0	0	162	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		12/01/2024	Paydown		5,248	5,248	5,316	5,311	0	(63)	0	(63)	0	5,248	0	0	0	131	01/01/2037
31418E-CU-2	FNMA 15YR UMBS		01/01/2024	Paydown		12,104	12,104	10,863	10,912	0	1,192	0	1,192	0	12,104	0	0	0	20	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		02/01/2024	Paydown		10,913	10,913	9,794	9,839	0	1,074	0	1,074	0	10,913	0	0	0	36	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		03/01/2024	Paydown		12,633	12,633	11,338	11,389	0	1,244	0	1,244	0	12,633	0	0	0	63	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		03/27/2024	BARCLAYS CAPITAL		530,144	597,714	536,448	538,868	0	1,056	0	1,056	0	539,924	0	(9,780)	(9,780)	3,487	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		04/01/2024	Paydown		13,939	13,939	12,510	12,567	0	1,372	0	1,372	0	13,939	0	0	0	110	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		05/01/2024	Paydown		7,993	7,993	7,174	7,206	0	787	0	787	0	7,993	0	0	0	76	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		06/01/2024	Paydown		8,186	8,186	7,347	7,380	0	806	0	806	0	8,186	0	0	0	92	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		07/01/2024	Paydown		7,628	7,628	6,846	6,877	0	751	0	751	0	7,628	0	0	0	98	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		08/01/2024	Paydown		6,824	6,824	6,125	6,152	0	672	0	672	0	6,824	0	0	0	99	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		09/01/2024	Paydown		7,319	7,319	6,569	6,599	0	721	0	721	0	7,319	0	0	0	119	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		10/01/2024	Paydown		7,186	7,186	6,450	6,479	0	707	0	707	0	7,186	0	0	0	129	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		11/01/2024	Paydown		7,428	7,428	6,667	6,697	0	731	0	731	0	7,428	0	0	0	145	04/01/2037
31418E-CU-2	FNMA 15YR UMBS		12/01/2024	Paydown		7,742	7,742	6,948	6,980	0	762	0	762	0	7,742	0	0	0	164	04/01/2037
31418E-FG-0	FNMA 15YR UMBS		01/01/2024	Paydown		3,552	3,552	3,473	3,479	0	73	0	73	0	3,552	0	0	0	9	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		02/01/2024	Paydown		3,868	3,868	3,782	3,788	0	80	0	80	0	3,868	0	0	0	19	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		03/01/2024	Paydown		4,804	4,804	4,697	4,705	0	99	0	99	0	4,804	0	0	0	36	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		04/01/2024	Paydown		3,519	3,519	3,441	3,446	0	73	0	73	0	3,519	0	0	0	35	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		05/01/2024	Paydown		3,817	3,817	3,733	3,739	0	79	0	79	0	3,817	0	0	0	48	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		06/01/2024	Paydown		4,338	4,338	4,242	4,249	0	89	0	89	0	4,338	0	0	0	65	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		07/01/2024	Paydown		6,134	6,134	5,998	6,008	0	127	0	127	0	6,134	0	0	0	107	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		08/01/2024	Paydown		5,400	5,400	5,280	5,288	0	111	0	111	0	5,400	0	0	0	108	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		09/01/2024	Paydown		5,249	5,249	5,132	5,140	0	108	0	108	0	5,249	0	0	0	118	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		10/01/2024	Paydown		3,716	3,716	3,634	3,640	0	77	0	77	0	3,716	0	0	0	93	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		11/01/2024	Paydown		3,599	3,599	3,519	3,524	0	74	0	74	0	3,599	0	0	0	99	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		12/01/2024	Paydown		3,112	3,112	3,043	3,048	0	64	0	64	0	3,112	0	0	0	93	07/01/2037
31418E-HK-9	FNMA 15YR UMBS		01/01/2024	Paydown		2,518	2,518	2,498	2,499	0	20	0	20	0	2,518	0	0	0	9	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		02/01/2024	Paydown		2,703	2,703	2,681	2,682	0	21	0	21	0	2,703	0	0	0	20	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		03/01/2024	Paydown		3,014	3,014	2,989	2,990	0	24	0	24	0	3,014	0	0	0	34	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		04/01/2024	Paydown		3,254	3,254	3,228	3,229	0	26	0	26	0	3,254	0	0	0	49	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		05/01/2024	Paydown		3,073	3,073	3,048	3,048	0	24	0	24	0	3,073	0	0	0	58	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		06/01/2024	Paydown		3,989	3,989	3,957	3,958	0	31	0	31	0	3,989	0	0	0	90	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		07/01/2024	Paydown		3,449	3,449	3,422	3,422	0	27	0	27	0	3,449	0	0	0	91	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		08/01/2024	Paydown		4,166	4,166	4,132	4,133	0	33	0	33	0	4,166	0	0	0	125	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		09/01/2024	Paydown		4,506	4,506	4,470	4,471	0	35	0	35	0	4,506	0	0	0	152	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		10/01/2024	Paydown		3,825	3,825	3,794	3,795	0	30	0	30	0	3,825	0	0	0	143	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		11/01/2024	Paydown		3,658	3,658	3,629	3,629	0	29	0	29	0	3,658	0	0	0	151	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		12/01/2024	Paydown		3,952	3,952	3,921	3,921	0	31	0	31	0	3,952	0	0	0	178	09/01/2052
31418E-HP-8	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		728,559	740,358	731,798	731,994	0	(38)	0	(38)	0	731,956	0	53	53	1,542	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		01/01/2024	Paydown		3,227	3,227	3,189	3,190	0	36	0	36	0	3,227	0	0	0	3,098	08/01/2052
31418E-JF-8	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		988,741	1,004,754	995,021	995,100	0	(26)	0	(26)	0	995,073	0	74	74	2,093	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		01/01/2024	Paydown		9,000	9,000	8,913	8,914	0	86	0	86	0	9,000	0	0	0	126	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		02/01/2024	Paydown		2,097	2,097	2,077	2,077	0	20	0	20	0	2,097	0	0	0	38	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		03/01/2024	Paydown		2,886	2,886	2,858	2,858	0	28	0	28	0	2,886	0	0	0	64	09/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418E-JF-8	FNMA 15YR UMBS		04/01/2024	Paydown		2,949	2,949	2,920	2,920	0	28	0	28	0	2,949	0	0	0	78	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		05/01/2024	Paydown		3,586	3,586	3,552	3,552	0	34	0	34	0	3,586	0	0	0	110	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		06/01/2024	Paydown		3,335	3,335	3,302	3,302	0	32	0	32	0	3,335	0	0	0	116	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		07/01/2024	Paydown		3,281	3,281	3,249	3,249	0	32	0	32	0	3,281	0	0	0	128	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		08/01/2024	Paydown		3,974	3,974	3,936	3,936	0	38	0	38	0	3,974	0	0	0	172	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		09/01/2024	Paydown		3,785	3,785	3,748	3,748	0	36	0	36	0	3,785	0	0	0	179	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		10/01/2024	Paydown		3,270	3,270	3,238	3,238	0	31	0	31	0	3,270	0	0	0	168	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		11/01/2024	Paydown		3,913	3,913	3,876	3,876	0	38	0	38	0	3,913	0	0	0	218	09/01/2052
31418E-JF-8	FNMA 15YR UMBS		12/01/2024	Paydown		3,244	3,244	3,212	3,213	0	31	0	31	0	3,244	0	0	0	194	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		01/01/2024	Paydown		1,905	1,905	1,644	1,651	0	254	0	254	0	1,905	0	0	0	4	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		02/01/2024	Paydown		5,452	5,452	4,707	4,726	0	726	0	726	0	5,452	0	0	0	23	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		03/01/2024	Paydown		4,641	4,641	4,006	4,023	0	618	0	618	0	4,641	0	0	0	29	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		04/01/2024	Paydown		4,281	4,281	3,696	3,711	0	570	0	570	0	4,281	0	0	0	36	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		05/01/2024	Paydown		7,355	7,355	6,349	6,376	0	979	0	979	0	7,355	0	0	0	77	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		06/01/2024	Paydown		4,954	4,954	4,277	4,295	0	660	0	660	0	4,954	0	0	0	62	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		06/24/2024	CITICORP		763,616	925,420	798,897	802,223	0	1,257	0	1,257	0	803,480	0	(39,864)	(39,864)	12,467	09/01/2052
31418E-JN-1	FNMA 15YR UMBS		07/01/2024	Paydown		6,313	6,313	5,450	5,472	0	840	0	840	0	6,313	0	0	0	2,020	09/01/2052
31418E-MS-6	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		1,321,104	1,342,500	1,286,350	1,287,103	0	(125)	0	(125)	0	1,286,977	0	(13)	(13)	2,797	01/01/2053
31418E-MS-6	FNMA 15YR UMBS		01/01/2024	Paydown		5,457	5,457	5,229	5,232	0	225	0	225	0	5,457	0	0	0	5,616	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		01/01/2024	Paydown		5,613	5,613	5,487	5,488	0	125	0	125	0	5,613	0	0	0	26	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		02/01/2024	Paydown		6,328	6,328	6,186	6,187	0	141	0	141	0	6,328	0	0	0	58	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		03/01/2024	Paydown		5,762	5,762	5,632	5,634	0	128	0	128	0	5,762	0	0	0	79	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		04/01/2024	Paydown		7,124	7,124	6,964	6,966	0	159	0	159	0	7,124	0	0	0	131	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		05/01/2024	Paydown		8,144	8,144	7,961	7,963	0	181	0	181	0	8,144	0	0	0	187	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		06/01/2024	Paydown		9,033	9,033	8,830	8,832	0	201	0	201	0	9,033	0	0	0	248	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		07/01/2024	Paydown		6,684	6,684	6,533	6,535	0	149	0	149	0	6,684	0	0	0	214	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		08/01/2024	Paydown		8,057	8,057	7,876	7,878	0	180	0	180	0	8,057	0	0	0	295	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		09/01/2024	Paydown		9,255	9,255	9,047	9,049	0	206	0	206	0	9,255	0	0	0	382	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		10/01/2024	Paydown		10,550	10,550	10,313	10,315	0	235	0	235	0	10,550	0	0	0	484	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		11/01/2024	Paydown		15,584	15,584	15,233	15,236	0	347	0	347	0	15,584	0	0	0	786	01/01/2053
31418E-MT-4	FNMA 15YR UMBS		12/01/2024	Paydown		8,344	8,344	8,157	8,158	0	186	0	186	0	8,344	0	0	0	459	01/01/2053
31418E-PB-0	FNMA 15YR UMBS		01/01/2024	Paydown		12,876	12,876	12,600	12,607	0	268	0	268	0	12,876	0	0	0	48	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		02/01/2024	Paydown		10,518	10,518	10,293	10,299	0	219	0	219	0	10,518	0	0	0	79	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		03/01/2024	Paydown		9,787	9,787	9,578	9,583	0	204	0	204	0	9,787	0	0	0	110	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		03/27/2024	CITICORP		997,502	1,045,188	1,022,815	1,023,401	0	136	0	136	0	1,023,537	0	(26,035)	(26,035)	13,065	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		04/01/2024	Paydown		13,946	13,946	13,647	13,655	0	291	0	291	0	13,946	0	0	0	248	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		05/01/2024	Paydown		9,625	9,625	9,419	9,424	0	201	0	201	0	9,625	0	0	0	207	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		06/01/2024	Paydown		9,812	9,812	9,602	9,608	0	205	0	205	0	9,812	0	0	0	248	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		07/01/2024	Paydown		9,672	9,672	9,465	9,470	0	202	0	202	0	9,672	0	0	0	281	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		08/01/2024	Paydown		7,797	7,797	7,630	7,635	0	163	0	163	0	7,797	0	0	0	256	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		09/01/2024	Paydown		6,487	6,487	6,348	6,351	0	135	0	135	0	6,487	0	0	0	237	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		10/01/2024	Paydown		11,132	11,132	10,893	10,899	0	232	0	232	0	11,132	0	0	0	449	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		11/01/2024	Paydown		6,789	6,789	6,644	6,647	0	142	0	142	0	6,789	0	0	0	299	02/01/2053
31418E-PB-0	FNMA 15YR UMBS		12/01/2024	Paydown		4,646	4,646	4,546	4,549	0	97	0	97	0	4,646	0	0	0	222	02/01/2053
31418E-RQ-5	FNMA 15YR UMBS		01/01/2024	Paydown		2,391	2,391	2,246	2,249	0	143	0	143	0	2,391	0	0	0	2	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		02/01/2024	Paydown		3,347	3,347	3,144	3,147	0	200	0	200	0	3,347	0	0	0	13	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		03/01/2024	Paydown		2,827	2,827	2,655	2,658	0	169	0	169	0	2,827	0	0	0	21	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		04/01/2024	Paydown		3,503	3,503	3,290	3,294	0	209	0	209	0	3,503	0	0	0	37	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		05/01/2024	Paydown		5,030	5,030	4,725	4,730	0	300	0	300	0	5,030	0	0	0	70	04/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418E-RQ-5	FNMA 15YR UMBS		06/01/2024	Paydown		2,735	2,735	2,569	2,571	0	163	0	163	0	2,735	0	0	0	47	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		07/01/2024	Paydown		3,830	3,830	3,598	3,602	0	229	0	229	0	3,830	0	0	0	79	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		08/01/2024	Paydown		2,965	2,965	2,785	2,788	0	177	0	177	0	2,965	0	0	0	71	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		09/01/2024	Paydown		2,585	2,585	2,428	2,430	0	154	0	154	0	2,585	0	0	0	71	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		10/01/2024	Paydown		3,141	3,141	2,950	2,953	0	187	0	187	0	3,141	0	0	0	96	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		11/01/2024	Paydown		3,747	3,747	3,520	3,524	0	224	0	224	0	3,747	0	0	0	127	04/01/2038
31418E-RQ-5	FNMA 15YR UMBS		12/01/2024	Paydown		2,353	2,353	2,210	2,213	0	140	0	140	0	2,353	0	0	0	88	04/01/2038
31418E-S4-3	FNMA 15YR UMBS		01/01/2024	BARCLAYS CAPITAL		2,722,029	2,766,114	2,539,638	2,543,496	0	(3,291)	0	(3,291)	0	2,540,205	0	2,480	2,480	5,763	06/01/2053
31418E-S4-3	FNMA 15YR UMBS		01/01/2024	Paydown		12,551	12,551	11,523	11,541	0	1,010	0	1,010	0	12,551	0	0	0	11,578	06/01/2053
31418E-U7-3	FNMA 15YR UMBS		01/01/2024	Paydown		5,271	5,271	4,780	4,785	0	486	0	486	0	5,271	0	0	0	20	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		02/01/2024	Paydown		4,255	4,255	3,859	3,862	0	392	0	392	0	4,255	0	0	0	32	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		03/01/2024	Paydown		4,951	4,951	4,490	4,494	0	457	0	457	0	4,951	0	0	0	56	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		04/01/2024	Paydown		6,240	6,240	5,659	5,665	0	575	0	575	0	6,240	0	0	0	94	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		05/01/2024	Paydown		5,306	5,306	4,812	4,816	0	489	0	489	0	5,306	0	0	0	100	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		06/01/2024	Paydown		5,468	5,468	4,959	4,964	0	504	0	504	0	5,468	0	0	0	123	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		07/01/2024	Paydown		6,539	6,539	5,930	5,936	0	603	0	603	0	6,539	0	0	0	172	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		08/01/2024	Paydown		7,892	7,892	7,157	7,164	0	728	0	728	0	7,892	0	0	0	237	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		09/01/2024	Paydown		7,485	7,485	6,788	6,795	0	690	0	690	0	7,485	0	0	0	253	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		10/01/2024	Paydown		4,401	4,401	3,991	3,995	0	406	0	406	0	4,401	0	0	0	165	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		11/01/2024	Paydown		7,500	7,500	6,801	6,808	0	692	0	692	0	7,500	0	0	0	309	08/01/2053
31418E-U7-3	FNMA 15YR UMBS		12/01/2024	Paydown		6,747	6,747	6,119	6,125	0	622	0	622	0	6,747	0	0	0	304	08/01/2053
31418N-ES-5	FANNIE MAE POOL AD1044		01/01/2024	Paydown		169,800	169,800	169,920	169,831	0	(31)	0	(31)	0	169,800	0	0	0	637	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		02/01/2024	Paydown		21,144	21,144	21,159	21,148	0	(4)	0	(4)	0	21,144	0	0	0	159	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		03/01/2024	Paydown		19,385	19,385	19,399	19,389	0	(4)	0	(4)	0	19,385	0	0	0	218	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		04/01/2024	Paydown		20,746	20,746	20,761	20,750	0	(4)	0	(4)	0	20,746	0	0	0	311	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		05/01/2024	Paydown		21,472	21,472	21,487	21,476	0	(4)	0	(4)	0	21,472	0	0	0	403	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		06/01/2024	Paydown		22,149	22,149	22,165	22,153	0	(4)	0	(4)	0	22,149	0	0	0	498	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		07/01/2024	Paydown		19,383	19,383	19,396	19,386	0	(4)	0	(4)	0	19,383	0	0	0	509	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		08/01/2024	Paydown		21,493	21,493	21,508	21,497	0	(4)	0	(4)	0	21,493	0	0	0	645	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		09/01/2024	Paydown		20,319	20,319	20,333	20,323	0	(4)	0	(4)	0	20,319	0	0	0	686	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		10/01/2024	Paydown		19,698	19,698	19,712	19,702	0	(4)	0	(4)	0	19,698	0	0	0	739	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		11/01/2024	Paydown		20,039	20,039	20,053	20,043	0	(4)	0	(4)	0	20,039	0	0	0	827	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		12/01/2024	Paydown		18,436	18,436	18,449	18,439	0	(3)	0	(3)	0	18,436	0	0	0	830	02/01/2040
31419A-4N-4	FANNIE MAE POOL AE0828		01/01/2024	Paydown		2,524	2,524	2,609	2,609	0	(85)	0	(85)	0	2,524	0	0	0	7	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		02/01/2024	Paydown		2,838	2,838	2,934	2,934	0	(96)	0	(96)	0	2,838	0	0	0	17	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		03/01/2024	Paydown		3,259	3,259	3,369	3,369	0	(110)	0	(110)	0	3,259	0	0	0	29	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		04/01/2024	Paydown		2,504	2,504	2,589	2,589	0	(85)	0	(85)	0	2,504	0	0	0	29	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		05/01/2024	Paydown		2,643	2,643	2,732	2,732	0	(89)	0	(89)	0	2,643	0	0	0	39	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		06/01/2024	Paydown		2,796	2,796	2,890	2,890	0	(94)	0	(94)	0	2,796	0	0	0	49	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		07/01/2024	Paydown		3,442	3,442	3,558	3,558	0	(116)	0	(116)	0	3,442	0	0	0	70	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		08/01/2024	Paydown		2,748	2,748	2,841	2,841	0	(93)	0	(93)	0	2,748	0	0	0	64	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		09/01/2024	Paydown		3,071	3,071	3,174	3,174	0	(104)	0	(104)	0	3,071	0	0	0	81	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		10/01/2024	Paydown		2,826	2,826	2,922	2,922	0	(95)	0	(95)	0	2,826	0	0	0	82	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		11/01/2024	Paydown		2,843	2,843	2,939	2,939	0	(96)	0	(96)	0	2,843	0	0	0	91	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		12/01/2024	Paydown		2,786	2,786	2,880	2,880	0	(94)	0	(94)	0	2,786	0	0	0	98	02/01/2041
31419F-FW-1	FANNIE MAE POOL AE4680		01/01/2024	Paydown		743	743	771	771	0	(28)	0	(28)	0	743	0	0	0	2	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		02/01/2024	Paydown		654	654	678	678	0	(25)	0	(25)	0	654	0	0	0	4	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		03/01/2024	Paydown		1,372	1,372	1,424	1,424	0	(51)	0	(51)	0	1,372	0	0	0	14	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		04/01/2024	Paydown		671	671	697	697	0	(25)	0	(25)	0	671	0	0	0	9	11/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419F-FW-1	FANNIE MAE POOL AE4680		05/01/2024	Paydown		640	640	664	664	0	(24)	0	(24)	0	640	0	0	0	11	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		06/01/2024	Paydown		666	666	691	691	0	(25)	0	(25)	0	666	0	0	0	13	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		07/01/2024	Paydown		2,292	2,292	2,378	2,378	0	(86)	0	(86)	0	2,292	0	0	0	53	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		08/01/2024	Paydown		668	668	693	693	0	(25)	0	(25)	0	668	0	0	0	18	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		09/01/2024	Paydown		1,336	1,336	1,386	1,386	0	(50)	0	(50)	0	1,336	0	0	0	40	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		10/01/2024	Paydown		636	636	660	660	0	(24)	0	(24)	0	636	0	0	0	21	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		11/01/2024	Paydown		1,138	1,138	1,180	1,180	0	(43)	0	(43)	0	1,138	0	0	0	42	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		12/01/2024	Paydown		1,048	1,048	1,087	1,087	0	(39)	0	(39)	0	1,048	0	0	0	42	11/01/2040
36829Q-AA-3	GOVERNMENT DEVELOP		02/20/2024	Call 100.0000		529	529	344	351	0	1	0	1	0	352	0	177	177	20	08/20/2040
36829Q-AA-3	GOVERNMENT DEVELOP		08/21/2024	Call 100.0000		148	148	96	98	0	1	0	1	0	99	0	49	49	11	08/20/2040
45188R-Z3-6	ILLINOIS FINANCE AUTHORITY		03/01/2024	Redemption		185,000	185,000	142,131	142,131	0	0	0	0	0	142,131	0	42,869	42,869	5,828	03/01/2027
47770V-BR-0	JOBS OHIO BEVERAGE		01/02/2024	Redemption		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	443	01/01/2033
478045-AA-5	JOHN SEVIER COMBINED CYCLE		01/15/2024	Redemption		154,087	154,087	160,239	159,046	0	(4,958)	0	(4,958)	0	154,087	0	0	0	3,564	01/15/2042
478045-AA-5	JOHN SEVIER COMBINED CYCLE		07/15/2024	Redemption		157,651	157,651	163,945	162,725	0	(5,073)	0	(5,073)	0	157,651	0	0	0	7,293	01/15/2042
485424-NF-8	KANSAS ST DEPT		07/26/2024	Call 100.0000		2,494,000	2,494,000	2,639,026	2,597,569	0	(5,003)	0	(5,003)	0	2,592,566	0	(98,566)	(98,566)	103,480	09/01/2035
485424-NF-8	KANSAS ST DEPT		07/26/2024	Call 100.0000		2,218,000	2,218,000	2,429,331	2,369,859	0	(7,469)	0	(7,469)	0	2,362,390	0	(144,390)	(144,390)	92,029	09/01/2035
491552-UZ-6	KENTUCKY ST TPK		08/08/2024	Call 101.0590		1,930,227	1,910,000	2,141,835	2,029,448	0	(14,713)	0	(14,713)	0	2,014,735	0	(104,735)	(104,735)	140,750	07/01/2030
574300-HZ-5	MARYLAND ST TRANSN		04/05/2024	Call 103.0040		6,639,638	6,446,000	7,843,042	7,549,816	0	(16,837)	0	(16,837)	0	7,532,979	0	(1,086,979)	(1,086,979)	482,509	07/01/2043
574300-HZ-5	MARYLAND ST TRANSN		04/05/2024	Call 103.0040		570,642	554,000	693,126	664,401	0	(1,700)	0	(1,700)	0	662,701	0	(108,701)	(108,701)	41,469	07/01/2043
575579-VP-9	MASSACHUSETTS BAY		07/02/2024	Call 102.2330		1,737,961	1,700,000	1,961,922	1,881,248	0	(8,721)	0	(8,721)	0	1,872,526	0	(172,526)	(172,526)	132,897	07/01/2039
57604P-5P-5	MASSACHUSETTS BAY		08/01/2024	Call 100.0000		145,000	145,000	155,778	151,404	0	(692)	0	(692)	0	150,712	0	(5,712)	(5,712)	7,528	08/01/2040
59259N-ZH-9	METRO TRANSN AUTH NY		08/12/2024	Call 118.4230		1,201,993	1,015,000	1,425,882	1,349,877	0	(10,073)	0	(10,073)	0	1,339,805	0	(324,805)	(324,805)	241,598	11/15/2039
59259N-ZH-9	METRO TRANSN AUTH NY		08/12/2024	Call 118.4230		106,581	90,000	130,338	122,970	0	(1,012)	0	(1,012)	0	121,958	0	(31,958)	(31,958)	21,422	11/15/2039
59259N-ZN-6	METRO TRANSN AUTH NY		08/09/2024	Call 105.5050		2,110,100	2,000,000	2,436,863	2,341,757	0	(12,495)	0	(12,495)	0	2,329,262	0	(329,262)	(329,262)	199,405	11/15/2040
658308-AB-7	NORTH CAROLINA ST PK		04/08/2024	Call 101.7120		5,085,600	5,000,000	5,742,516	5,579,167	0	(9,803)	0	(9,803)	0	5,569,364	0	(569,364)	(569,364)	294,043	01/01/2041
664845-DG-6	NORTHERN CALIF PWR		06/01/2024	Redemption		265,000	265,000	301,319	288,976	0	(23,976)	0	(23,976)	0	265,000	0	0	0	7,525	06/01/2035
69314*-AA-4	PORT AUTHORITY OF NY & NJ		06/15/2024	Redemption		2,033,054	2,033,054	2,003,676	2,019,657	0	13,396	0	13,396	0	2,033,054	0	0	0	64,854	06/15/2032
69314*-AA-4	PORT AUTHORITY OF NY & NJ		06/15/2024	Redemption		1,731,861	1,731,861	1,731,861	1,731,861	0	0	0	0	0	1,731,861	0	0	0	55,246	06/15/2032
91412F-7Y-7	UNIVERSITY OF CALI		03/27/2024	Call 102.6612		6,159,674	6,000,000	7,151,646	6,909,076	0	(12,426)	0	(12,426)	0	6,896,650	0	(896,650)	(896,650)	286,614	05/15/2043
0909999999. Subtotal - Bonds - U.S. Special Revenues						125,578,506	128,907,521	131,851,612	129,480,345	0	(52,667)	0	(52,667)	0	129,427,688	0	(5,357,067)	(5,357,067)	5,136,946	XXX
00003#-AC-7	A&E TELEVISION NETWORKS		08/22/2024	Maturity		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	491,400	08/22/2024
00043*-AB-5	AA WAREHOUSE Class B		02/01/2024	Redemption		1,440,000	1,440,000	1,440,000	1,440,000	0	0	0	0	0	1,440,000	0	0	0	28,108	08/08/2036
00043*-AB-5	AA WAREHOUSE Class B		05/08/2024	Redemption		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	23,258	08/08/2036
00043*-AB-5	AA WAREHOUSE Class B		11/12/2024	Paydown		376,866	376,866	376,866	376,866	0	0	0	0	0	376,866	0	0	0	27,049	08/08/2036
000780-PR-1	AMAC 2003-13 A7		01/01/2024	Paydown		468	468	464	446	0	21	0	21	0	468	0	0	0	2	01/25/2034
000780-PR-1	AMAC 2003-13 A7		02/01/2024	Paydown		470	470	467	449	0	21	0	21	0	470	0	0	0	4	01/25/2034
000780-PR-1	AMAC 2003-13 A7		03/01/2024	Paydown		472	472	469	451	0	21	0	21	0	472	0	0	0	6	01/25/2034
000780-PR-1	AMAC 2003-13 A7		04/01/2024	Paydown		474	474	471	453	0	22	0	22	0	474	0	0	0	9	01/25/2034
000780-PR-1	AMAC 2003-13 A7		05/01/2024	Paydown		476	476	473	455	0	22	0	22	0	476	0	0	0	11	01/25/2034
000780-PR-1	AMAC 2003-13 A7		06/01/2024	Paydown		479	479	475	457	0	22	0	22	0	479	0	0	0	13	01/25/2034
000780-PR-1	AMAC 2003-13 A7		07/01/2024	Paydown		481	481	478	459	0	22	0	22	0	481	0	0	0	15	01/25/2034
000780-PR-1	AMAC 2003-13 A7		08/01/2024	Paydown		483	483	480	461	0	22	0	22	0	483	0	0	0	18	01/25/2034
000780-PR-1	AMAC 2003-13 A7		09/01/2024	Paydown		485	485	482	463	0	22	0	22	0	485	0	0	0	20	01/25/2034
000780-PR-1	AMAC 2003-13 A7		10/01/2024	Paydown		488	488	484	465	0	22	0	22	0	488	0	0	0	22	01/25/2034
000780-PR-1	AMAC 2003-13 A7		11/01/2024	Paydown		490	490	486	468	0	22	0	22	0	490	0	0	0	25	01/25/2034
000780-PR-1	AMAC 2003-13 A7		12/01/2024	Paydown		492	492	489	470	0	22	0	22	0	492	0	0	0	27	01/25/2034
00104U-AC-2	AEP TEXAS CENTRAL		06/01/2024	Paydown		240,276	240,276	234,500	239,263	0	1,013	0	1,013	0	240,276	0	0	0	3,418	03/01/2026
00104U-AC-2	AEP TEXAS CENTRAL		12/01/2024	Paydown		291,114	291,114	284,117	289,887	0	1,227	0	1,227	0	291,114	0	0	0	8,282	03/01/2026
00114*-AP-8	AEP TRANSMISSION		11/14/2024	Maturity		14,000,000	14,000,000	14,043,440	14,004,456	0	(4,456)	0	(4,456)	0	14,000,000	0	0	0	498,400	11/14/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00114*-AP-8	AEP TRANSMISSION		11/14/2024	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	284,800	11/14/2024
00175P-AB-9	AMN HEALTHCARE		04/25/2024	GOLDMAN SACHS		4,662,500	5,000,000	4,895,000	4,940,888	0	4,884	0	4,884	0	4,945,772	0	(283,272)	(283,272)	133,611	10/01/2027
00182@-AA-6	AMAZON		01/31/2024	Redemption		48,954	48,954	48,954	48,954	0	0	0	0	0	48,954	0	0	0	143	10/31/2038
00182@-AA-6	AMAZON		01/31/2024	Redemption		48,954	48,954	48,954	48,954	0	0	0	0	0	48,954	0	0	0	143	10/31/2038
00182@-AA-6	AMAZON		02/29/2024	Redemption		49,097	49,097	49,097	49,097	0	0	0	0	0	49,097	0	0	0	286	10/31/2038
00182@-AA-6	AMAZON		02/29/2024	Redemption		49,097	49,097	49,097	49,097	0	0	0	0	0	49,097	0	0	0	286	10/31/2038
00182@-AA-6	AMAZON		03/31/2024	Redemption		49,240	49,240	49,240	49,240	0	0	0	0	0	49,240	0	0	0	431	10/31/2038
00182@-AA-6	AMAZON		03/31/2024	Redemption		49,240	49,240	49,240	49,240	0	0	0	0	0	49,240	0	0	0	430	10/31/2038
00182@-AA-6	AMAZON		04/30/2024	Redemption		49,384	49,384	49,384	49,384	0	0	0	0	0	49,384	0	0	0	576	10/31/2038
00182@-AA-6	AMAZON		04/30/2024	Redemption		49,384	49,384	49,384	49,384	0	0	0	0	0	49,384	0	0	0	576	10/31/2038
00182@-AA-6	AMAZON		05/31/2024	Redemption		49,528	49,528	49,528	49,528	0	0	0	0	0	49,528	0	0	0	722	10/31/2038
00182@-AA-6	AMAZON		05/31/2024	Redemption		49,528	49,528	49,528	49,528	0	0	0	0	0	49,528	0	0	0	722	10/31/2038
00182@-AA-6	AMAZON		06/30/2024	Redemption		49,672	49,672	49,672	49,672	0	0	0	0	0	49,672	0	0	0	868	10/31/2038
00182@-AA-6	AMAZON		06/30/2024	Redemption		49,672	49,672	49,672	49,672	0	0	0	0	0	49,672	0	0	0	868	10/31/2038
00182@-AA-6	AMAZON		07/31/2024	Redemption		49,817	49,817	49,817	49,817	0	0	0	0	0	49,817	0	0	0	1,016	10/31/2038
00182@-AA-6	AMAZON		07/31/2024	Redemption		49,817	49,817	49,817	49,817	0	0	0	0	0	49,817	0	0	0	1,016	10/31/2038
00182@-AA-6	AMAZON		08/31/2024	Redemption		49,962	49,962	49,962	49,962	0	0	0	0	0	49,962	0	0	0	1,165	10/31/2038
00182@-AA-6	AMAZON		08/31/2024	Redemption		49,962	49,962	49,962	49,962	0	0	0	0	0	49,962	0	0	0	1,165	10/31/2038
00182@-AA-6	AMAZON		09/30/2024	Redemption		50,108	50,108	50,108	50,108	0	0	0	0	0	50,108	0	0	0	1,314	10/31/2038
00182@-AA-6	AMAZON		09/30/2024	Redemption		50,108	50,108	50,108	50,108	0	0	0	0	0	50,108	0	0	0	1,314	10/31/2038
00182@-AA-6	AMAZON		10/31/2024	Redemption		50,254	50,254	50,254	50,254	0	0	0	0	0	50,254	0	0	0	1,465	10/31/2038
00182@-AA-6	AMAZON		10/31/2024	Redemption		50,254	50,254	50,254	50,254	0	0	0	0	0	50,254	0	0	0	1,465	10/31/2038
00182@-AA-6	AMAZON		11/30/2024	Redemption		51,766	51,766	51,766	51,766	0	0	0	0	0	51,766	0	0	0	1,659	10/31/2038
00182@-AA-6	AMAZON		11/30/2024	Redemption		51,766	51,766	51,766	51,766	0	0	0	0	0	51,766	0	0	0	1,659	10/31/2038
00182@-AA-6	AMAZON		12/31/2024	Redemption		51,917	51,917	51,917	51,917	0	0	0	0	0	51,917	0	0	0	1,816	10/31/2038
00182@-AA-6	AMAZON		12/31/2024	Redemption		51,917	51,917	51,917	51,917	0	0	0	0	0	51,917	0	0	0	1,816	10/31/2038
00184*-AA-6	AMAZON RANDALL OH		01/31/2024	Redemption		25,478	25,478	25,478	25,478	0	0	0	0	0	25,478	0	0	0	77	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		01/31/2024	Redemption		25,478	25,478	25,478	25,478	0	0	0	0	0	25,478	0	0	0	77	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		01/31/2024	Redemption		25,478	25,478	25,478	25,478	0	0	0	0	0	25,478	0	0	0	77	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		01/31/2024	Redemption		25,478	25,478	25,478	25,478	0	0	0	0	0	25,478	0	0	0	77	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/29/2024	Redemption		25,554	25,554	25,554	25,554	0	0	0	0	0	25,554	0	0	0	154	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/29/2024	Redemption		25,554	25,554	25,554	25,554	0	0	0	0	0	25,554	0	0	0	154	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/29/2024	Redemption		25,554	25,554	25,554	25,554	0	0	0	0	0	25,554	0	0	0	154	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/29/2024	Redemption		25,554	25,554	25,554	25,554	0	0	0	0	0	25,554	0	0	0	154	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2024	Redemption		25,631	25,631	25,631	25,631	0	0	0	0	0	25,631	0	0	0	231	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2024	Redemption		25,631	25,631	25,631	25,631	0	0	0	0	0	25,631	0	0	0	231	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2024	Redemption		25,631	25,631	25,631	25,631	0	0	0	0	0	25,631	0	0	0	231	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2024	Redemption		25,631	25,631	25,631	25,631	0	0	0	0	0	25,631	0	0	0	231	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2024	Redemption		26,455	26,455	26,455	26,455	0	0	0	0	0	26,455	0	0	0	318	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2024	Redemption		26,455	26,455	26,455	26,455	0	0	0	0	0	26,455	0	0	0	318	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2024	Redemption		26,455	26,455	26,455	26,455	0	0	0	0	0	26,455	0	0	0	318	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2024	Redemption		26,455	26,455	26,455	26,455	0	0	0	0	0	26,455	0	0	0	318	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2024	Redemption		26,535	26,535	26,535	26,535	0	0	0	0	0	26,535	0	0	0	399	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2024	Redemption		26,535	26,535	26,535	26,535	0	0	0	0	0	26,535	0	0	0	399	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2024	Redemption		26,535	26,535	26,535	26,535	0	0	0	0	0	26,535	0	0	0	399	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2024	Redemption		26,535	26,535	26,535	26,535	0	0	0	0	0	26,535	0	0	0	399	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2024	Redemption		26,614	26,614	26,614	26,614	0	0	0	0	0	26,614	0	0	0	480	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2024	Redemption		26,614	26,614	26,614	26,614	0	0	0	0	0	26,614	0	0	0	480	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2024	Redemption		26,614	26,614	26,614	26,614	0	0	0	0	0	26,614	0	0	0	480	03/31/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00184*-AA-6	AMAZON RANDALL OH		06/30/2024	Redemption		26,614	26,614	26,614	26,614	0	0	0	0	0	26,614	0	0	0	480	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2024	Redemption		26,694	26,694	26,694	26,694	0	0	0	0	0	26,694	0	0	0	562	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2024	Redemption		26,694	26,694	26,694	26,694	0	0	0	0	0	26,694	0	0	0	562	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2024	Redemption		26,694	26,694	26,694	26,694	0	0	0	0	0	26,694	0	0	0	562	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2024	Redemption		26,694	26,694	26,694	26,694	0	0	0	0	0	26,694	0	0	0	562	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		08/31/2024	Redemption		26,775	26,775	26,775	26,775	0	0	0	0	0	26,775	0	0	0	645	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		08/31/2024	Redemption		26,775	26,775	26,775	26,775	0	0	0	0	0	26,775	0	0	0	645	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		08/31/2024	Redemption		26,775	26,775	26,775	26,775	0	0	0	0	0	26,775	0	0	0	645	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/01/2024	RILA		7,883,927	7,883,927	7,883,927	7,883,927	0	0	0	0	0	7,883,927	0	0	0	166,813	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2024	Redemption		26,855	26,855	26,855	26,855	0	0	0	0	0	26,855	0	0	0	727	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2024	Redemption		26,855	26,855	26,855	26,855	0	0	0	0	0	26,855	0	0	0	727	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2024	Redemption		26,855	26,855	26,855	26,855	0	0	0	0	0	26,855	0	0	0	727	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2024	Redemption		26,936	26,936	26,936	26,936	0	0	0	0	0	26,936	0	0	0	810	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2024	Redemption		26,936	26,936	26,936	26,936	0	0	0	0	0	26,936	0	0	0	810	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2024	Redemption		26,936	26,936	26,936	26,936	0	0	0	0	0	26,936	0	0	0	810	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2024	Redemption		27,017	27,017	27,017	27,017	0	0	0	0	0	27,017	0	0	0	894	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2024	Redemption		27,017	27,017	27,017	27,017	0	0	0	0	0	27,017	0	0	0	894	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2024	Redemption		27,017	27,017	27,017	27,017	0	0	0	0	0	27,017	0	0	0	894	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2024	Redemption		27,098	27,098	27,098	27,098	0	0	0	0	0	27,098	0	0	0	978	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2024	Redemption		27,098	27,098	27,098	27,098	0	0	0	0	0	27,098	0	0	0	978	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2024	Redemption		27,098	27,098	27,098	27,098	0	0	0	0	0	27,098	0	0	0	978	03/31/2039
00184@-AA-4	AMAZON		01/31/2024	Redemption		23,893	23,893	23,893	23,893	0	0	0	0	0	23,893	0	0	0	82	06/30/2039
00184@-AA-4	AMAZON		02/29/2024	Redemption		23,974	23,974	23,974	23,974	0	0	0	0	0	23,974	0	0	0	164	06/30/2039
00184@-AA-4	AMAZON		03/31/2024	Redemption		24,056	24,056	24,056	24,056	0	0	0	0	0	24,056	0	0	0	246	06/30/2039
00184@-AA-4	AMAZON		04/30/2024	Redemption		24,138	24,138	24,138	24,138	0	0	0	0	0	24,138	0	0	0	329	06/30/2039
00184@-AA-4	AMAZON		05/31/2024	Redemption		24,220	24,220	24,220	24,220	0	0	0	0	0	24,220	0	0	0	413	06/30/2039
00184@-AA-4	AMAZON		06/30/2024	Redemption		24,303	24,303	24,303	24,303	0	0	0	0	0	24,303	0	0	0	498	06/30/2039
00184@-AA-4	AMAZON		07/31/2024	Redemption		25,162	25,162	25,162	25,162	0	0	0	0	0	25,162	0	0	0	601	06/30/2039
00184@-AA-4	AMAZON		08/31/2024	Redemption		25,248	25,248	25,248	25,248	0	0	0	0	0	25,248	0	0	0	689	06/30/2039
00184@-AA-4	AMAZON		09/30/2024	Redemption		25,334	25,334	25,334	25,334	0	0	0	0	0	25,334	0	0	0	778	06/30/2039
00184@-AA-4	AMAZON		10/31/2024	Redemption		25,420	25,420	25,420	25,420	0	0	0	0	0	25,420	0	0	0	868	06/30/2039
00184@-AA-4	AMAZON		11/30/2024	Redemption		25,507	25,507	25,507	25,507	0	0	0	0	0	25,507	0	0	0	957	06/30/2039
00184@-AA-4	AMAZON		12/31/2024	Redemption		25,594	25,594	25,594	25,594	0	0	0	0	0	25,594	0	0	0	1,048	06/30/2039
00191#-AA-3	AMAZON		01/31/2024	Redemption		26,347	26,347	26,347	26,347	0	0	0	0	0	26,347	0	0	0	90	08/31/2039
00191#-AA-3	AMAZON		02/29/2024	Redemption		26,436	26,436	26,436	26,436	0	0	0	0	0	26,436	0	0	0	180	08/31/2039
00191#-AA-3	AMAZON		03/31/2024	Redemption		26,527	26,527	26,527	26,527	0	0	0	0	0	26,527	0	0	0	272	08/31/2039
00191#-AA-3	AMAZON		04/30/2024	Redemption		26,617	26,617	26,617	26,617	0	0	0	0	0	26,617	0	0	0	363	08/31/2039
00191#-AA-3	AMAZON		05/31/2024	Redemption		26,708	26,708	26,708	26,708	0	0	0	0	0	26,708	0	0	0	456	08/31/2039
00191#-AA-3	AMAZON		06/30/2024	Redemption		26,799	26,799	26,799	26,799	0	0	0	0	0	26,799	0	0	0	549	08/31/2039
00191#-AA-3	AMAZON		07/31/2024	Redemption		26,891	26,891	26,891	26,891	0	0	0	0	0	26,891	0	0	0	642	08/31/2039
00191#-AA-3	AMAZON		08/31/2024	Redemption		26,982	26,982	26,982	26,982	0	0	0	0	0	26,982	0	0	0	737	08/31/2039
00191#-AA-3	AMAZON		09/30/2024	Redemption		27,936	27,936	27,936	27,936	0	0	0	0	0	27,936	0	0	0	858	08/31/2039
00191#-AA-3	AMAZON		10/31/2024	Redemption		28,031	28,031	28,031	28,031	0	0	0	0	0	28,031	0	0	0	957	08/31/2039
00191#-AA-3	AMAZON		11/30/2024	Redemption		28,127	28,127	28,127	28,127	0	0	0	0	0	28,127	0	0	0	1,056	08/31/2039
00191#-AA-3	AMAZON		12/31/2024	Redemption		28,223	28,223	28,223	28,223	0	0	0	0	0	28,223	0	0	0	1,156	08/31/2039
00196#-AA-8	AOP CLASS A NOTES		01/18/2024	Paydown		5,869	5,869	5,869	5,869	0	0	0	0	0	5,869	0	0	0	115	03/31/2041
00196#-AA-8	AOP CLASS A NOTES		04/18/2024	Paydown		8,269	8,269	8,269	8,269	0	0	0	0	0	8,269	0	0	0	321	03/31/2041
00196#-AA-8	AOP CLASS A NOTES		07/18/2024	Redemption		814,558	814,558	814,558	814,558	0	0	0	0	0	814,558	0	0	0	46,792	03/31/2041
00196#-AA-8	AOP CLASS A NOTES		10/18/2024	Paydown		1,485,586	1,485,586	1,485,586	1,485,586	0	0	0	0	0	1,485,586	0	0	0	113,668	03/31/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00196#-AA-8	AOP CLASS A NOTES		11/13/2024	Paydown		1,177,498	1,177,498	1,177,498	1,177,498	0	0	0	0	0	1,177,498	0	0	0	90,095	03/31/2041
00196#-AB-6	AOP CLASS B NOTES		04/10/2024	Paydown		601,512	601,512	601,512	601,512	0	0	0	0	0	601,512	0	0	0	27,240	03/31/2041
00206R-HK-1	AT&T		03/25/2024	GOLDMAN SACHS		6,707,370	7,221,000	6,213,165	6,258,067	0	9,526	0	9,526	0	6,267,593	0	439,777	439,777	200,403	03/01/2039
00206R-LJ-9	AT&T		06/28/2024	WELLS FARGO		338,940	500,000	525,351	531,760	0	(299)	0	(299)	0	531,461	0	(192,521)	(192,521)	14,100	09/15/2055
00225#-AA-3	AMAZON		01/31/2024	Redemption		24,641	24,641	24,641	24,641	0	0	0	0	0	24,641	0	0	0	84	09/30/2039
00225#-AA-3	AMAZON		02/29/2024	Redemption		24,725	24,725	24,725	24,725	0	0	0	0	0	24,725	0	0	0	169	09/30/2039
00225#-AA-3	AMAZON		03/31/2024	Redemption		24,810	24,810	24,810	24,810	0	0	0	0	0	24,810	0	0	0	254	09/30/2039
00225#-AA-3	AMAZON		04/30/2024	Redemption		24,894	24,894	24,894	24,894	0	0	0	0	0	24,894	0	0	0	340	09/30/2039
00225#-AA-3	AMAZON		05/31/2024	Redemption		24,979	24,979	24,979	24,979	0	0	0	0	0	24,979	0	0	0	426	09/30/2039
00225#-AA-3	AMAZON		06/30/2024	Redemption		25,064	25,064	25,064	25,064	0	0	0	0	0	25,064	0	0	0	513	09/30/2039
00225#-AA-3	AMAZON		07/31/2024	Redemption		25,150	25,150	25,150	25,150	0	0	0	0	0	25,150	0	0	0	601	09/30/2039
00225#-AA-3	AMAZON		08/31/2024	Redemption		25,236	25,236	25,236	25,236	0	0	0	0	0	25,236	0	0	0	689	09/30/2039
00225#-AA-3	AMAZON		09/30/2024	Redemption		25,322	25,322	25,322	25,322	0	0	0	0	0	25,322	0	0	0	778	09/30/2039
00225#-AA-3	AMAZON		10/31/2024	Redemption		26,216	26,216	26,216	26,216	0	0	0	0	0	26,216	0	0	0	895	09/30/2039
00225#-AA-3	AMAZON		11/30/2024	Redemption		26,306	26,306	26,306	26,306	0	0	0	0	0	26,306	0	0	0	987	09/30/2039
00225#-AA-3	AMAZON		12/31/2024	Redemption		26,396	26,396	26,396	26,396	0	0	0	0	0	26,396	0	0	0	1,081	09/30/2039
00229*-AA-3	AP TUNDRA		02/15/2024	Paydown		2,305,641	2,305,641	2,305,641	2,305,641	0	0	0	0	0	2,305,641	0	0	0	54,759	02/15/2042
00229*-AA-3	AP TUNDRA		02/15/2024	Paydown		789,566	789,566	789,566	789,566	0	0	0	0	0	789,566	0	0	0	18,752	02/15/2042
00229*-AA-3	AP TUNDRA		08/15/2024	Paydown		5,136,367	5,136,367	5,136,367	5,136,367	0	0	0	0	0	5,136,367	0	0	0	243,977	02/15/2042
00229*-AA-3	AP TUNDRA		08/15/2024	Paydown		1,758,947	1,758,947	1,758,947	1,758,947	0	0	0	0	0	1,758,947	0	0	0	83,550	02/15/2042
00256D-AB-8	AASET 2019-1 B		08/15/2024	Paydown		548,889	548,889	521,213	174,009	360,811	14,069	0	374,880	0	548,889	0	0	0	18,106	05/15/2039
00256D-AB-8	AASET 2019-1 B		09/15/2024	Paydown		242,880	242,880	230,634	76,998	159,657	6,226	0	165,883	0	242,880	0	0	0	9,013	05/15/2039
00256D-AB-8	AASET 2019-1 B		09/18/2024	GUGGENHEIM		2,162,305	3,326,623	3,158,889	1,054,606	2,186,747	23,173	0	2,209,920	0	3,264,526	0	(1,102,221)	(1,102,221)	125,280	05/15/2039
00287Y-BX-6	ABBVIE		10/24/2024	SG AMERICAS		82,834	88,000	77,393	78,497	0	1,148	0	1,148	0	79,646	0	3,189	3,189	2,613	11/21/2029
00436M-AA-3	AALLC 2018-1 A		01/02/2024	Paydown		39,056	39,056	39,046	39,046	0	10	0	10	0	39,056	0	0	0	126	12/02/2033
00436M-AA-3	AALLC 2018-1 A		01/02/2024	Paydown		39,056	39,056	39,046	39,046	0	10	0	10	0	39,056	0	0	0	126	12/02/2033
00436M-AA-3	AALLC 2018-1 A		02/02/2024	Paydown		38,739	38,739	38,729	38,729	0	10	0	10	0	38,739	0	0	0	250	12/02/2033
00436M-AA-3	AALLC 2018-1 A		02/02/2024	Paydown		38,739	38,739	38,729	38,729	0	10	0	10	0	38,739	0	0	0	250	12/02/2033
00436M-AA-3	AALLC 2018-1 A		03/02/2024	Paydown		41,098	41,098	41,088	41,088	0	10	0	10	0	41,098	0	0	0	398	12/02/2033
00436M-AA-3	AALLC 2018-1 A		03/02/2024	Paydown		41,098	41,098	41,088	41,088	0	10	0	10	0	41,098	0	0	0	398	12/02/2033
00436M-AA-3	AALLC 2018-1 A		04/02/2024	Paydown		41,159	41,159	41,148	41,148	0	10	0	10	0	41,159	0	0	0	531	12/02/2033
00436M-AA-3	AALLC 2018-1 A		04/02/2024	Paydown		41,159	41,159	41,148	41,148	0	10	0	10	0	41,159	0	0	0	531	12/02/2033
00436M-AA-3	AALLC 2018-1 A		05/02/2024	Paydown		44,368	44,368	44,356	44,356	0	11	0	11	0	44,368	0	0	0	715	12/02/2033
00436M-AA-3	AALLC 2018-1 A		05/02/2024	Paydown		44,368	44,368	44,356	44,356	0	11	0	11	0	44,368	0	0	0	715	12/02/2033
00436M-AA-3	AALLC 2018-1 A		06/02/2024	Paydown		41,412	41,412	41,401	41,401	0	10	0	10	0	41,412	0	0	0	801	12/02/2033
00436M-AA-3	AALLC 2018-1 A		06/02/2024	Paydown		41,412	41,412	41,401	41,401	0	10	0	10	0	41,412	0	0	0	801	12/02/2033
00436M-AA-3	AALLC 2018-1 A		07/02/2024	Paydown		37,256	37,256	37,247	37,247	0	9	0	9	0	37,256	0	0	0	841	12/02/2033
00436M-AA-3	AALLC 2018-1 A		07/02/2024	Paydown		37,256	37,256	37,247	37,247	0	9	0	9	0	37,256	0	0	0	841	12/02/2033
00436M-AA-3	AALLC 2018-1 A		08/02/2024	Paydown		42,101	42,101	42,091	42,091	0	11	0	11	0	42,101	0	0	0	1,086	12/02/2033
00436M-AA-3	AALLC 2018-1 A		08/02/2024	Paydown		42,101	42,101	42,091	42,091	0	11	0	11	0	42,101	0	0	0	1,086	12/02/2033
00436M-AA-3	AALLC 2018-1 A		09/02/2024	Paydown		39,196	39,196	39,186	39,186	0	10	0	10	0	39,196	0	0	0	1,138	12/02/2033
00436M-AA-3	AALLC 2018-1 A		09/02/2024	Paydown		39,196	39,196	39,186	39,186	0	10	0	10	0	39,196	0	0	0	1,138	12/02/2033
00436M-AA-3	AALLC 2018-1 A		10/02/2024	Paydown		37,402	37,402	37,392	37,392	0	9	0	9	0	37,402	0	0	0	1,206	12/02/2033
00436M-AA-3	AALLC 2018-1 A		10/02/2024	Paydown		37,402	37,402	37,392	37,392	0	9	0	9	0	37,402	0	0	0	1,206	12/02/2033
00436M-AA-3	AALLC 2018-1 A		11/02/2024	Paydown		37,849	37,849	37,839	37,839	0	10	0	10	0	37,849	0	0	0	1,343	12/02/2033
00436M-AA-3	AALLC 2018-1 A		11/02/2024	Paydown		37,849	37,849	37,839	37,839	0	10	0	10	0	37,849	0	0	0	1,343	12/02/2033
00436M-AA-3	AALLC 2018-1 A		12/02/2024	Paydown		35,192	35,192	35,184	35,184	0	9	0	9	0	35,192	0	0	0	1,362	12/02/2033
00436M-AA-3	AALLC 2018-1 A		12/02/2024	Paydown		35,192	35,192	35,184	35,184	0	9	0	9	0	35,192	0	0	0	1,362	12/02/2033
00436M-AB-1	AALLC 2018-1 B		01/02/2024	Paydown		13,019	13,019	13,016	13,016	0	3	0	3	0	13,019	0	0	0	49	12/02/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00436M-AB-1	AALLC 2018-1 B		01/02/2024	Paydown		13,019	13,019	13,016	13,016	0	3	0	3	0	13,019	0	0	0	49	12/02/2033
00436M-AB-1	AALLC 2018-1 B		02/02/2024	Paydown		12,913	12,913	12,911	12,911	0	3	0	3	0	12,913	0	0	0	97	12/02/2033
00436M-AB-1	AALLC 2018-1 B		02/02/2024	Paydown		12,913	12,913	12,911	12,911	0	3	0	3	0	12,913	0	0	0	97	12/02/2033
00436M-AB-1	AALLC 2018-1 B		03/02/2024	Paydown		13,700	13,700	13,697	13,697	0	3	0	3	0	13,700	0	0	0	154	12/02/2033
00436M-AB-1	AALLC 2018-1 B		03/02/2024	Paydown		13,700	13,700	13,697	13,697	0	3	0	3	0	13,700	0	0	0	154	12/02/2033
00436M-AB-1	AALLC 2018-1 B		04/02/2024	Paydown		13,720	13,720	13,717	13,717	0	3	0	3	0	13,720	0	0	0	206	12/02/2033
00436M-AB-1	AALLC 2018-1 B		04/02/2024	Paydown		13,720	13,720	13,717	13,717	0	3	0	3	0	13,720	0	0	0	206	12/02/2033
00436M-AB-1	AALLC 2018-1 B		05/02/2024	Paydown		14,790	14,790	14,786	14,786	0	3	0	3	0	14,790	0	0	0	278	12/02/2033
00436M-AB-1	AALLC 2018-1 B		05/02/2024	Paydown		14,790	14,790	14,786	14,786	0	3	0	3	0	14,790	0	0	0	278	12/02/2033
00436M-AB-1	AALLC 2018-1 B		06/02/2024	Paydown		13,804	13,804	13,801	13,801	0	3	0	3	0	13,804	0	0	0	311	12/02/2033
00436M-AB-1	AALLC 2018-1 B		06/02/2024	Paydown		13,804	13,804	13,801	13,801	0	3	0	3	0	13,804	0	0	0	311	12/02/2033
00436M-AB-1	AALLC 2018-1 B		07/02/2024	Paydown		12,419	12,419	12,416	12,416	0	3	0	3	0	12,419	0	0	0	327	12/02/2033
00436M-AB-1	AALLC 2018-1 B		07/02/2024	Paydown		12,419	12,419	12,416	12,416	0	3	0	3	0	12,419	0	0	0	327	12/02/2033
00436M-AB-1	AALLC 2018-1 B		08/02/2024	Paydown		14,034	14,034	14,031	14,031	0	3	0	3	0	14,034	0	0	0	422	12/02/2033
00436M-AB-1	AALLC 2018-1 B		08/02/2024	Paydown		14,034	14,034	14,031	14,031	0	3	0	3	0	14,034	0	0	0	422	12/02/2033
00436M-AB-1	AALLC 2018-1 B		09/02/2024	Paydown		13,066	13,066	13,063	13,063	0	3	0	3	0	13,066	0	0	0	442	12/02/2033
00436M-AB-1	AALLC 2018-1 B		09/02/2024	Paydown		13,066	13,066	13,063	13,063	0	3	0	3	0	13,066	0	0	0	442	12/02/2033
00436M-AB-1	AALLC 2018-1 B		10/02/2024	Paydown		12,468	12,468	12,465	12,465	0	3	0	3	0	12,468	0	0	0	469	12/02/2033
00436M-AB-1	AALLC 2018-1 B		10/02/2024	Paydown		12,468	12,468	12,465	12,465	0	3	0	3	0	12,468	0	0	0	469	12/02/2033
00436M-AB-1	AALLC 2018-1 B		11/02/2024	Paydown		12,617	12,617	12,614	12,614	0	3	0	3	0	12,617	0	0	0	522	12/02/2033
00436M-AB-1	AALLC 2018-1 B		11/02/2024	Paydown		12,617	12,617	12,614	12,614	0	3	0	3	0	12,617	0	0	0	522	12/02/2033
00436M-AB-1	AALLC 2018-1 B		12/02/2024	Paydown		11,731	11,731	11,729	11,729	0	3	0	3	0	11,731	0	0	0	529	12/02/2033
00436M-AB-1	AALLC 2018-1 B		12/02/2024	Paydown		11,731	11,731	11,729	11,729	0	3	0	3	0	11,731	0	0	0	529	12/02/2033
00436M-AC-9	AALLC 2018-1 C		01/02/2024	Paydown		13,019	13,019	13,016	13,016	0	3	0	3	0	13,019	0	0	0	72	12/02/2033
00436M-AC-9	AALLC 2018-1 C		01/02/2024	Paydown		13,019	13,019	13,016	13,016	0	3	0	3	0	13,019	0	0	0	72	12/02/2033
00436M-AC-9	AALLC 2018-1 C		02/02/2024	Paydown		12,913	12,913	12,911	12,911	0	3	0	3	0	12,913	0	0	0	143	12/02/2033
00436M-AC-9	AALLC 2018-1 C		02/02/2024	Paydown		12,913	12,913	12,911	12,911	0	3	0	3	0	12,913	0	0	0	143	12/02/2033
00436M-AC-9	AALLC 2018-1 C		03/02/2024	Paydown		13,700	13,700	13,697	13,697	0	3	0	3	0	13,700	0	0	0	228	12/02/2033
00436M-AC-9	AALLC 2018-1 C		03/02/2024	Paydown		13,700	13,700	13,697	13,697	0	3	0	3	0	13,700	0	0	0	228	12/02/2033
00436M-AC-9	AALLC 2018-1 C		04/02/2024	Paydown		13,720	13,720	13,717	13,717	0	3	0	3	0	13,720	0	0	0	304	12/02/2033
00436M-AC-9	AALLC 2018-1 C		04/02/2024	Paydown		13,720	13,720	13,717	13,717	0	3	0	3	0	13,720	0	0	0	304	12/02/2033
00436M-AC-9	AALLC 2018-1 C		05/02/2024	Paydown		14,790	14,790	14,787	14,787	0	3	0	3	0	14,790	0	0	0	410	12/02/2033
00436M-AC-9	AALLC 2018-1 C		05/02/2024	Paydown		14,790	14,790	14,787	14,787	0	3	0	3	0	14,790	0	0	0	410	12/02/2033
00436M-AC-9	AALLC 2018-1 C		06/02/2024	Paydown		13,804	13,804	13,801	13,801	0	3	0	3	0	13,804	0	0	0	459	12/02/2033
00436M-AC-9	AALLC 2018-1 C		06/02/2024	Paydown		13,804	13,804	13,801	13,801	0	3	0	3	0	13,804	0	0	0	459	12/02/2033
00436M-AC-9	AALLC 2018-1 C		07/02/2024	Paydown		12,419	12,419	12,417	12,417	0	2	0	2	0	12,419	0	0	0	482	12/02/2033
00436M-AC-9	AALLC 2018-1 C		07/02/2024	Paydown		12,419	12,419	12,417	12,417	0	2	0	2	0	12,419	0	0	0	482	12/02/2033
00436M-AC-9	AALLC 2018-1 C		08/02/2024	Paydown		14,034	14,034	14,031	14,031	0	3	0	3	0	14,034	0	0	0	622	12/02/2033
00436M-AC-9	AALLC 2018-1 C		08/02/2024	Paydown		14,034	14,034	14,031	14,031	0	3	0	3	0	14,034	0	0	0	622	12/02/2033
00436M-AC-9	AALLC 2018-1 C		09/02/2024	Paydown		13,066	13,066	13,063	13,063	0	3	0	3	0	13,066	0	0	0	652	12/02/2033
00436M-AC-9	AALLC 2018-1 C		09/02/2024	Paydown		13,066	13,066	13,063	13,063	0	3	0	3	0	13,066	0	0	0	652	12/02/2033
00436M-AC-9	AALLC 2018-1 C		10/02/2024	Paydown		12,468	12,468	12,465	12,465	0	3	0	3	0	12,468	0	0	0	691	12/02/2033
00436M-AC-9	AALLC 2018-1 C		10/02/2024	Paydown		12,468	12,468	12,465	12,465	0	3	0	3	0	12,468	0	0	0	691	12/02/2033
00436M-AC-9	AALLC 2018-1 C		11/02/2024	Paydown		12,617	12,617	12,614	12,614	0	3	0	3	0	12,617	0	0	0	769	12/02/2033
00436M-AC-9	AALLC 2018-1 C		11/02/2024	Paydown		12,617	12,617	12,614	12,614	0	3	0	3	0	12,617	0	0	0	769	12/02/2033
00436M-AC-9	AALLC 2018-1 C		12/02/2024	Paydown		11,731	11,731	11,729	11,729	0	2	0	2	0	11,731	0	0	0	780	12/02/2033
00436M-AC-9	AALLC 2018-1 C		12/02/2024	Paydown		11,731	11,731	11,729	11,729	0	2	0	2	0	11,731	0	0	0	780	12/02/2033
00442J-AD-6	ACE 2007-ASP1 A2C		01/25/2024	Paydown		568	568	290	307	0	261	0	261	0	568	0	0	0	1	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		02/26/2024	Paydown		2,222	2,222	1,134	1,200	0	1,022	0	1,022	0	2,222	0	0	0	5	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00442J-AD-6	ACE 2007-ASP1 A2C		03/25/2024	Paydown		2,448	2,448	1,250	1,322	0	1,126	0	1,126	0	2,448	0	0	0	8	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		04/25/2024	Paydown		768	768	392	415	0	353	0	353	0	768	0	0	0	3	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		05/28/2024	Paydown		1,058	1,058	540	571	0	487	0	487	0	1,058	0	0	0	5	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		06/25/2024	Paydown		1,987	1,987	1,015	1,073	0	914	0	914	0	1,987	0	0	0	12	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		07/25/2024	Paydown		1,025	1,025	523	553	0	471	0	471	0	1,025	0	0	0	7	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		08/26/2024	Paydown		9,289	9,289	4,741	5,017	0	4,272	0	4,272	0	9,289	0	0	0	78	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		09/25/2024	Paydown		276	276	141	149	0	127	0	127	0	276	0	0	0	3	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		10/25/2024	Paydown		465	465	237	251	0	214	0	214	0	465	0	0	0	5	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		11/25/2024	Paydown		711	711	363	384	0	327	0	327	0	711	0	0	0	8	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		12/26/2024	Paydown		648	648	331	350	0	298	0	298	0	648	0	0	0	9	03/25/2037
007034-AF-8	ARMT 2006-2 2A2		01/01/2024	Paydown		3,685	3,685	3,410	0	0	3,685	0	3,685	0	3,685	0	0	0	14	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		02/01/2024	Paydown		681	681	630	0	0	681	0	681	0	681	0	0	0	5	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		03/01/2024	Paydown		1,050	1,050	972	0	0	1,050	0	1,050	0	1,050	0	0	0	12	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		04/01/2024	Paydown		1,086	1,086	1,005	0	0	1,086	0	1,086	0	1,086	0	0	0	16	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		05/01/2024	Paydown		1,145	1,145	1,060	0	0	1,145	0	1,145	0	1,145	0	0	0	22	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		06/01/2024	Paydown		1,019	1,019	943	0	0	1,019	0	1,019	0	1,019	0	0	0	23	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		07/01/2024	Paydown		146,838	146,838	135,895	0	0	146,838	0	146,838	0	146,838	0	0	0	3,873	05/25/2036
009098-A*-5	AMAZON		01/10/2024	Redemption		17,723	17,723	17,723	17,723	0	0	0	0	0	17,723	0	0	0	66	11/10/2039
009098-A*-5	AMAZON		02/10/2024	Redemption		17,784	17,784	17,784	17,784	0	0	0	0	0	17,784	0	0	0	133	11/10/2039
009098-A*-5	AMAZON		03/10/2024	Redemption		17,876	17,876	17,876	17,876	0	0	0	0	0	17,876	0	0	0	201	11/10/2039
009098-A*-5	AMAZON		04/10/2024	Redemption		17,923	17,923	17,923	17,923	0	0	0	0	0	17,923	0	0	0	268	11/10/2039
009098-A*-5	AMAZON		05/10/2024	Redemption		17,990	17,990	17,990	17,990	0	0	0	0	0	17,990	0	0	0	337	11/10/2039
009098-A*-5	AMAZON		06/10/2024	Redemption		18,058	18,058	18,058	18,058	0	0	0	0	0	18,058	0	0	0	406	11/10/2039
009098-A*-5	AMAZON		07/10/2024	Redemption		18,125	18,125	18,125	18,125	0	0	0	0	0	18,125	0	0	0	475	11/10/2039
009098-A*-5	AMAZON		08/10/2024	Redemption		18,193	18,193	18,193	18,193	0	0	0	0	0	18,193	0	0	0	545	11/10/2039
009098-A*-5	AMAZON		09/10/2024	Redemption		18,256	18,256	18,256	18,256	0	0	0	0	0	18,256	0	0	0	615	11/10/2039
009098-A*-5	AMAZON		10/10/2024	Redemption		18,324	18,324	18,324	18,324	0	0	0	0	0	18,324	0	0	0	686	11/10/2039
009098-A*-5	AMAZON		11/10/2024	Redemption		18,398	18,398	18,398	18,398	0	0	0	0	0	18,398	0	0	0	758	11/10/2039
009098-A*-5	AMAZON		12/10/2024	Redemption		19,449	19,449	19,449	19,449	0	0	0	0	0	19,449	0	0	0	874	11/10/2039
00910G-A*-4	AMAZON.COM INC		01/10/2024	Redemption		10,873	10,873	10,873	10,873	0	0	0	0	0	10,873	0	0	0	41	03/10/2041
00910G-A*-4	AMAZON.COM INC		01/10/2024	Redemption		5,782	5,782	5,782	5,782	0	0	0	0	0	5,782	0	0	0	22	03/10/2041
00910G-A*-4	AMAZON.COM INC		02/10/2024	Redemption		10,914	10,914	10,914	10,914	0	0	0	0	0	10,914	0	0	0	82	03/10/2041
00910G-A*-4	AMAZON.COM INC		02/10/2024	Redemption		5,804	5,804	5,804	5,804	0	0	0	0	0	5,804	0	0	0	44	03/10/2041
00910G-A*-4	AMAZON.COM INC		03/10/2024	Redemption		10,956	10,956	10,956	10,956	0	0	0	0	0	10,956	0	0	0	124	03/10/2041
00910G-A*-4	AMAZON.COM INC		03/10/2024	Redemption		5,826	5,826	5,826	5,826	0	0	0	0	0	5,826	0	0	0	66	03/10/2041
00910G-A*-4	AMAZON.COM INC		04/10/2024	Redemption		11,697	11,697	11,697	11,697	0	0	0	0	0	11,697	0	0	0	177	03/10/2041
00910G-A*-4	AMAZON.COM INC		04/10/2024	Redemption		6,220	6,220	6,220	6,220	0	0	0	0	0	6,220	0	0	0	94	03/10/2041
00910G-A*-4	AMAZON.COM INC		05/10/2024	Redemption		11,742	11,742	11,742	11,742	0	0	0	0	0	11,742	0	0	0	222	03/10/2041
00910G-A*-4	AMAZON.COM INC		05/10/2024	Redemption		6,244	6,244	6,244	6,244	0	0	0	0	0	6,244	0	0	0	118	03/10/2041
00910G-A*-4	AMAZON.COM INC		06/10/2024	Redemption		11,786	11,786	11,786	11,786	0	0	0	0	0	11,786	0	0	0	267	03/10/2041
00910G-A*-4	AMAZON.COM INC		06/10/2024	Redemption		6,267	6,267	6,267	6,267	0	0	0	0	0	6,267	0	0	0	142	03/10/2041
00910G-A*-4	AMAZON.COM INC		07/10/2024	Redemption		11,831	11,831	11,831	11,831	0	0	0	0	0	11,831	0	0	0	313	03/10/2041
00910G-A*-4	AMAZON.COM INC		07/10/2024	Redemption		6,291	6,291	6,291	6,291	0	0	0	0	0	6,291	0	0	0	166	03/10/2041
00910G-A*-4	AMAZON.COM INC		08/10/2024	Redemption		11,875	11,875	11,875	11,875	0	0	0	0	0	11,875	0	0	0	359	03/10/2041
00910G-A*-4	AMAZON.COM INC		08/10/2024	Redemption		6,315	6,315	6,315	6,315	0	0	0	0	0	6,315	0	0	0	191	03/10/2041
00910G-A*-4	AMAZON.COM INC		09/10/2024	Redemption		11,920	11,920	11,920	11,920	0	0	0	0	0	11,920	0	0	0	405	03/10/2041
00910G-A*-4	AMAZON.COM INC		09/10/2024	Redemption		6,339	6,339	6,339	6,339	0	0	0	0	0	6,339	0	0	0	215	03/10/2041
00910G-A*-4	AMAZON.COM INC		10/10/2024	Redemption		11,965	11,965	11,965	11,965	0	0	0	0	0	11,965	0	0	0	452	03/10/2041
00910G-A*-4	AMAZON.COM INC		10/10/2024	Redemption		6,363	6,363	6,363	6,363	0	0	0	0	0	6,363	0	0	0	240	03/10/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00910G-A*-4	AMAZON.COM INC		11/10/2024	Redemption		12,010	12,010	12,010	12,010	0	0	0	0	0	12,010	0	0	0	499	03/10/2041
00910G-A*-4	AMAZON.COM INC		11/10/2024	Redemption		6,387	6,387	6,387	6,387	0	0	0	0	0	6,387	0	0	0	265	03/10/2041
00910G-A*-4	AMAZON.COM INC		12/10/2024	Redemption		12,056	12,056	12,056	12,056	0	0	0	0	0	12,056	0	0	0	546	03/10/2041
00910G-A*-4	AMAZON.COM INC		12/10/2024	Redemption		6,411	6,411	6,411	6,411	0	0	0	0	0	6,411	0	0	0	291	03/10/2041
00914A-AS-1	AIR LEASE		10/22/2024	SOCIETE GENERALE		431,745	500,000	489,160	491,032	0	797	0	797	0	491,829	0	(60,084)	(60,084)	18,288	01/15/2032
01126#-AA-1	ALAMO		03/31/2024	Redemption		291,213	291,213	291,213	291,213	0	0	0	0	0	291,213	0	0	0	6,072	03/31/2042
01126#-AA-1	ALAMO		09/30/2024	Redemption		565,739	565,739	565,739	565,739	0	0	0	0	0	565,739	0	0	0	23,591	03/31/2042
018522-M@-8	ALLETE INC		09/05/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	267,944	09/10/2025
019576-AA-5	ALLIED UNIVERSAL		02/16/2024	Call 97.5000		1,723,800	1,768,000	1,863,472	1,797,403	0	(1,437)	0	(1,437)	0	1,795,965	0	0	0	49,526	07/15/2026
019576-AA-5	ALLIED UNIVERSAL		03/13/2024	ATHENE ANNUITY		1,228,920	1,232,000	1,298,528	1,252,489	0	(1,659)	0	(1,659)	0	1,250,830	0	(21,910)	(21,910)	53,960	07/15/2026
019736-AF-4	ALLISON TRANSMISSION		07/24/2024	ATHENE ANNUITY		2,996,250	3,000,000	3,139,500	3,092,169	0	(18,139)	0	(18,139)	0	3,074,030	0	(77,780)	(77,780)	114,073	06/01/2029
02005N-BA-7	ALLY FINANCIAL		03/01/2024	SUMRIDGE		1,978,100	2,000,000	1,992,500	1,998,246	0	295	0	295	0	1,998,541	0	(20,441)	(20,441)	39,826	03/30/2025
02079K-AE-7	ALPHABET		01/31/2024	MARKET AXESS		682,580	1,000,000	640,480	644,103	0	1,195	0	1,195	0	645,298	0	37,282	37,282	8,814	08/15/2040
02147Y-AJ-4	CWALT 2006-27CB A9		01/01/2024	Paydown		29,836	29,197	23,065	1,000	0	28,836	0	28,836	0	29,836	0	0	0	161	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		02/01/2024	Paydown		26,805	38,211	30,186	1,309	0	25,497	0	25,497	0	26,805	0	0	0	398	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		03/01/2024	Paydown		1,031	256	202	9	0	1,023	0	1,023	0	1,031	0	0	0	24	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		04/01/2024	Paydown		7,630	7,630	6,028	261	0	7,369	0	7,369	0	7,630	0	0	0	157	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		05/01/2024	Paydown		305	(131)	(103)	(4)	0	310	0	310	0	305	0	0	0	17	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		06/01/2024	Paydown		252	405	320	14	0	238	0	238	0	252	0	0	0	12	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		07/01/2024	Paydown		142	194	154	7	0	136	0	136	0	142	0	0	0	7	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		08/01/2024	Paydown		489	388	306	13	0	476	0	476	0	489	0	0	0	23	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		09/01/2024	Paydown		16	16	13	1	0	16	0	16	0	16	0	0	0	1	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		10/01/2024	Paydown		238	238	188	8	0	230	0	230	0	238	0	0	0	12	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		11/01/2024	Paydown		8,957	8,957	7,076	307	0	8,650	0	8,650	0	8,957	0	0	0	524	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		12/01/2024	Paydown		96	96	75	3	0	92	0	92	0	96	0	0	0	6	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		01/01/2024	Paydown		70,917	69,398	54,848	2,436	0	68,482	0	68,482	0	70,917	0	0	0	384	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		02/01/2024	Paydown		63,714	90,824	71,782	3,188	0	60,527	0	60,527	0	63,714	0	0	0	945	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		03/01/2024	Paydown		2,451	609	481	21	0	2,430	0	2,430	0	2,451	0	0	0	57	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		04/01/2024	Paydown		18,136	18,136	14,334	637	0	17,499	0	17,499	0	18,136	0	0	0	373	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		05/01/2024	Paydown		726	(311)	(246)	(11)	0	737	0	737	0	726	0	0	0	40	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		06/01/2024	Paydown		599	962	760	34	0	565	0	565	0	599	0	0	0	29	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		07/01/2024	Paydown		339	462	365	16	0	322	0	322	0	339	0	0	0	16	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		08/01/2024	Paydown		1,163	922	728	32	0	1,130	0	1,130	0	1,163	0	0	0	56	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		09/01/2024	Paydown		39	39	30	1	0	37	0	37	0	39	0	0	0	2	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		10/01/2024	Paydown		565	565	447	20	0	545	0	545	0	565	0	0	0	29	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		11/01/2024	Paydown		21,290	21,290	16,827	747	0	20,543	0	20,543	0	21,290	0	0	0	1,246	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		12/01/2024	Paydown		227	227	180	8	0	219	0	219	0	227	0	0	0	14	11/25/2036
02149J-AU-0	CWALT 2006-45T1 2A5		01/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		03/01/2024	Paydown		0	(2)	(1)	(1)	0	1	0	1	0	0	0	0	0	0	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		06/01/2024	Paydown		0	(2)	(1)	(1)	0	1	0	1	0	0	0	0	0	0	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		07/24/2024	ATHENE ANNUITY		613,707	1,054,849	684,151	708,878	0	24,523	0	24,523	0	733,401	0	(119,694)	(119,694)	33,808	02/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		01/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		02/01/2024	Paydown		1,415	7,803	5,686	338	0	1,077	0	1,077	0	1,415	0	0	0	94	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		02/01/2024	Paydown		3,393	18,705	13,631	627	0	2,765	0	2,765	0	3,393	0	0	0	225	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		03/01/2024	Paydown		0	820	597	36	0	(36)	0	(36)	0	0	0	0	0	12	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		03/01/2024	Paydown		0	1,965	1,432	66	0	(66)	0	(66)	0	0	0	0	0	29	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		04/01/2024	Paydown		0	41	30	2	0	(2)	0	(2)	0	0	0	0	0	1	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		04/01/2024	Paydown		0	98	72	3	0	(3)	0	(3)	0	0	0	0	0	2	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		05/01/2024	Paydown		0	(1)	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02150J-AC-6	CWALT 2007-9T1 1A3		05/01/2024	Paydown		0	(1)	(1)	0	0	0	0	0	0	0	0	0	0	0	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		06/01/2024	Paydown		0	(12)	(9)	(1)	0	1	0	1	0	0	0	0	0	0	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		06/01/2024	Paydown		0	(30)	(22)	(1)	0	1	0	1	0	0	0	0	0	1	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		07/01/2024	Paydown		0	8	6	0	0	0	0	0	0	0	0	0	0	0	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		07/01/2024	Paydown		0	20	15	1	0	(1)	0	(1)	0	0	0	0	0	1	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		08/01/2024	Paydown		0	(24)	(18)	(1)	0	1	0	1	0	0	0	0	0	1	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		08/01/2024	Paydown		0	(58)	(42)	(2)	0	2	0	2	0	0	0	0	0	2	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		10/01/2024	Paydown		0	(117)	(86)	(5)	0	5	0	5	0	0	0	0	0	4	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		10/01/2024	Paydown		0	(281)	(205)	(9)	0	9	0	9	0	0	0	0	0	9	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		11/01/2024	Paydown		0	2	1	0	0	0	0	0	0	0	0	0	0	0	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		12/01/2024	Paydown		0	4	3	0	0	0	0	0	0	0	0	0	0	0	05/25/2037
02209S-BM-4	ALTRIA GROUP		03/25/2024	GOLDMAN SACHS		3,656,350	5,000,000	4,161,600	4,215,287	0	7,131	0	7,131	0	4,222,418	0	(566,068)	(566,068)	25,028	02/04/2041
023135-BS-4	AMAZON		09/04/2024	UBS WARBURG		1,306,305	1,500,000	1,263,915	1,264,793	0	21,870	0	21,870	0	1,286,664	0	19,641	19,641	17,000	06/03/2030
02343U-AH-8	AMCOR FINANCE USA		03/06/2024	DEUTSCHE BANK		487,885	500,000	527,459	523,706	0	(1,007)	0	(1,007)	0	522,698	0	(34,813)	(34,813)	7,063	05/15/2028
02343U-AH-8	AMCOR FINANCE USA		03/06/2024	GOLDMAN SACHS		488,600	500,000	527,459	523,706	0	(1,007)	0	(1,007)	0	522,698	0	(34,098)	(34,098)	7,063	05/15/2028
02343U-AH-8	AMCOR FINANCE USA		03/06/2024	GOLDMAN SACHS		488,600	500,000	527,459	523,706	0	(1,007)	0	(1,007)	0	522,698	0	(34,098)	(34,098)	7,063	05/15/2028
02343U-AH-8	AMCOR FINANCE USA		03/06/2024	GOLDMAN SACHS		488,915	500,000	527,459	523,706	0	(1,007)	0	(1,007)	0	522,698	0	(33,783)	(33,783)	7,063	05/15/2028
02343U-AH-8	AMCOR FINANCE USA		03/07/2024	DEUTSCHE BANK		487,815	500,000	527,459	523,706	0	(1,052)	0	(1,052)	0	522,653	0	(34,838)	(34,838)	7,250	05/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/16/2024	BANK OF AMERICA		139,208	138,000	134,550	134,959	0	102	0	102	0	135,061	0	4,147	4,147	5,169	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/16/2024	BANK OF AMERICA		69,604	69,000	67,275	67,479	0	51	0	51	0	67,530	0	2,073	2,073	2,585	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/20/2024	BANK OF AMERICA		279,078	277,000	270,075	270,895	0	207	0	207	0	271,102	0	7,975	7,975	10,432	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/20/2024	MITSUBISHI		139,380	138,000	134,550	134,959	0	103	0	103	0	135,062	0	4,318	4,318	5,197	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/20/2024	BANK OF AMERICA		139,035	138,000	134,550	134,959	0	103	0	103	0	135,062	0	3,973	3,973	5,197	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/20/2024	MITSUBISHI		69,690	69,000	67,275	67,479	0	52	0	52	0	67,531	0	2,159	2,159	2,599	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/21/2024	MARKET AXESS		48,406	48,000	46,788	46,931	0	37	0	37	0	46,968	0	1,438	1,438	1,817	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/21/2024	MARKET AXESS		24,203	24,000	23,395	23,467	0	18	0	18	0	23,485	0	718	718	909	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/22/2024	BANK OF AMERICA		279,424	277,000	269,383	270,280	0	236	0	236	0	270,517	0	8,907	8,907	10,655	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/22/2024	WELLS FARGO		123,220	122,000	118,645	119,040	0	104	0	104	0	119,144	0	4,076	4,076	4,693	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/22/2024	BANK OF AMERICA		140,216	139,000	135,178	135,628	0	119	0	119	0	135,747	0	4,470	4,470	5,347	02/15/2028
023771-T3-2	AM AIRLIN 16-3 A		02/22/2024	WELLS FARGO		61,610	61,000	59,323	59,520	0	52	0	52	0	59,572	0	2,038	2,038	2,346	02/15/2028
02379*-AA-7	AMERICAN AIRLINES		06/15/2024	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	9,928	06/15/2026
02379*-AA-7	AMERICAN AIRLINES		06/15/2024	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	9,928	06/15/2026
02379*-AA-7	AMERICAN AIRLINES		12/15/2024	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	19,856	06/15/2026
02379*-AA-7	AMERICAN AIRLINES		12/15/2024	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	19,856	06/15/2026
024747-AF-4	AMERICAN BUILDERS		09/10/2024	ATHENE ANNUITY		4,846,420	5,000,000	4,863,750	4,921,411	0	12,326	0	12,326	0	4,933,736	0	(87,317)	(87,317)	230,556	01/15/2028
025816-CW-7	AMERICAN EXPRESS		05/14/2024	BROOKE RE2		9,581,606	10,000,000	9,981,300	9,984,825	0	1,249	0	1,249	0	9,986,074	0	(404,469)	(404,469)	12,375	05/03/2029
026874-DC-8	AMERICAN INTERNATIONAL		01/26/2024	MORGAN STANLEY		899,280	1,000,000	996,690	997,852	0	12	0	12	0	997,863	0	(98,583)	(98,583)	20,990	01/15/2035
026874-DC-8	AMERICAN INTERNATIONAL		01/30/2024	DEUTSCHE BANK		899,530	1,000,000	996,690	997,852	0	11	0	11	0	997,863	0	(98,333)	(98,333)	21,097	01/15/2035
026874-DC-8	AMERICAN INTERNATIONAL		01/31/2024	SUSQUEHANNA INTL GROUP		907,560	1,000,000	996,690	997,852	0	11	0	11	0	997,862	0	(90,302)	(90,302)	21,205	01/15/2035
03027X-AD-2	AMERICAN TOWER		02/15/2024	Maturity		4,000,000	4,000,000	3,876,080	3,997,601	0	2,399	0	2,399	0	4,000,000	0	0	0	100,000	02/15/2024
03027X-AX-8	AMERICAN TOWER		11/13/2024	ATHENE ANNUITY		383,113	400,000	396,394	397,701	0	628	0	628	0	398,329	0	(15,215)	(15,215)	14,606	01/15/2027
03028P-E*-3	AMERICAN TRANSMISSION		12/11/2024	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	368,500	12/11/2024
03028P-H@-8	AMERICAN TRANSMISSION		04/19/2024	STONE CASTLE		10,141,780	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(858,220)	(858,220)	326,731	07/18/2028
03065U-AB-5	AMCAR 2023-2 A2A		02/18/2024	Paydown		48,042	48,042	48,041	48,041	0	1	0	1	0	48,042	0	0	0	496	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		03/18/2024	Paydown		121,180	121,180	121,179	121,179	0	2	0	2	0	121,180	0	0	0	1,875	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		04/18/2024	Paydown		130,053	130,053	130,051	130,051	0	2	0	2	0	130,053	0	0	0	2,683	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		05/18/2024	Paydown		118,677	118,677	118,676	118,676	0	2	0	2	0	118,677	0	0	0	3,061	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		06/18/2024	Paydown		109,516	109,516	109,514	109,514	0	2	0	2	0	109,516	0	0	0	3,390	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		07/18/2024	Paydown		85,500	85,500	85,499	85,499	0	1	0	1	0	85,500	0	0	0	3,087	04/19/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03065U-AB-5	AMCAR 2023-2 A2A		08/18/2024	Paydown		86,096	86,096	86,095	86,095	0	1	0	1	0	86,096	0	0	0	3,553	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		09/18/2024	Paydown		83,635	83,635	83,634	83,634	0	1	0	1	0	83,635	0	0	0	3,883	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		10/18/2024	Paydown		85,706	85,706	85,705	85,705	0	1	0	1	0	85,706	0	0	0	4,421	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		11/18/2024	Paydown		86,915	86,915	86,914	86,914	0	1	0	1	0	86,915	0	0	0	4,932	04/19/2027
03065U-AB-5	AMCAR 2023-2 A2A		12/18/2024	Paydown		81,980	81,980	81,979	81,979	0	1	0	1	0	81,980	0	0	0	5,075	04/19/2027
03076C-AG-1	AMERIPRISE FINANCIAL		10/15/2024	Maturity		2,000,000	2,000,000	2,112,820	2,017,653	0	(17,653)	0	(17,653)	0	2,000,000	0	0	0	74,000	10/15/2024
03076C-AN-6	AMERIPRISE FINANCIAL		02/27/2024	GOLDMAN SACHS		713,259	694,000	692,841	692,810	0	20	0	20	0	692,830	0	20,428	20,428	12,087	12/15/2028
03076C-AN-6	AMERIPRISE FINANCIAL		02/28/2024	GOLDMAN SACHS		828,375	806,000	804,654	804,618	0	26	0	26	0	804,644	0	23,731	23,731	14,293	12/15/2028
031100-L*-9	AMETEK		09/30/2024	Maturity		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	1,007,100	09/30/2024
031162-DT-4	AMGEN		08/19/2024	GOLDMAN SACHS		261,493	250,000	249,640	249,622	0	19	0	19	0	249,641	0	11,852	11,852	13,654	03/02/2053
03522A-AH-3	ANHEUSER-BUSCH		03/25/2024	GOLDMAN SACHS		9,677,200	10,000,000	11,170,700	11,039,100	0	(17,547)	0	(17,547)	0	11,021,553	0	(1,344,353)	(1,344,353)	73,111	02/01/2036
035240-AL-4	ANHEUSER-BUSCH INBEV		04/22/2024	Call 94.5340		16,070,780	17,000,000	18,541,620	18,065,365	0	(77,533)	0	(77,533)	0	17,987,832	0	0	0	(1,050,052)	04/13/2028
035240-AL-4	ANHEUSER-BUSCH INBEV		04/22/2024	Call 94.5340		2,363,350	2,500,000	2,437,725	2,452,361	0	3,236	0	3,236	0	2,455,597	0	0	0	35,253	04/13/2028
037735-BZ-9	APPALACHIAN POWER		05/14/2024	BROOKE RE2		3,666,885	3,669,000	3,437,072	3,495,826	0	5,329	0	5,329	0	3,501,154	0	165,730	165,730	108,546	05/15/2033
037833-AS-9	APPLE		05/06/2024	Maturity		5,000,000	5,000,000	4,995,800	4,999,515	0	485	0	485	0	5,000,000	0	0	0	86,250	05/06/2024
037833-BG-4	APPLE		02/13/2024	TD SECURITIES (USA)		5,869,560	6,000,000	5,979,120	5,996,585	0	244	0	244	0	5,996,829	0	(127,269)	(127,269)	49,067	05/13/2025
038336-D#-7	APTAR GROUP		02/26/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	174,500	02/26/2024
038779-AB-0	ARBYS 2020-1A A2		01/30/2024	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	219	07/30/2050
038779-AB-0	ARBYS 2020-1A A2		04/30/2024	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	437	07/30/2050
038779-AB-0	ARBYS 2020-1A A2		07/30/2024	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	656	07/30/2050
038779-AB-0	ARBYS 2020-1A A2		10/30/2024	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	874	07/30/2050
03969A-AN-0	ARDAGH PACKAGING FINANCE		02/23/2024	CITICORP		642,250	700,000	680,750	688,111	0	645	0	645	0	688,756	0	(46,506)	(46,506)	8,181	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		02/23/2024	DEUTSCHE BANK		275,253	300,000	291,750	294,905	0	276	0	276	0	295,181	0	(19,928)	(19,928)	3,506	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		02/23/2024	CITICORP		642,250	700,000	716,625	702,883	0	(720)	0	(720)	0	702,163	0	(59,913)	(59,913)	8,181	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		02/23/2024	DEUTSCHE BANK		275,253	300,000	307,125	301,236	0	(309)	0	(309)	0	300,927	0	(25,674)	(25,674)	3,506	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		03/22/2024	BARCLAYS CAPITAL		215,000	250,000	231,058	237,747	0	1,018	0	1,018	0	238,764	0	(23,764)	(23,764)	3,753	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		03/27/2024	BANK OF AMERICA		123,420	136,000	115,770	122,333	0	1,174	0	1,174	0	123,507	0	(87)	(87)	2,119	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		03/28/2024	CITICORP		98,918	109,000	92,786	98,047	0	951	0	951	0	98,998	0	(80)	(80)	1,711	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		04/01/2024	BANK OF AMERICA		82,128	91,000	82,329	81,855	0	804	312	492	0	82,347	0	(220)	(220)	1,439	08/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE		04/08/2024	CITICORP		145,140	164,000	148,373	147,520	0	1,565	562	1,003	0	148,523	0	(3,383)	(3,383)	2,725	08/15/2026
039936-AA-7	ARES FINANCE CO IV LLC		10/22/2024	BARCLAYS CAPITAL		1,435,020	2,000,000	1,183,820	1,186,199	0	7,880	0	7,880	0	1,194,079	0	240,941	240,941	89,628	02/01/2052
04220@-AA-2	ARMENIA MOUNTAIN WIND		06/30/2024	Redemption		761,219	761,219	761,219	761,219	0	0	0	0	0	761,219	0	0	0	12,408	12/31/2024
04220@-AA-2	ARMENIA MOUNTAIN WIND		06/30/2024	Redemption		761,219	761,219	761,219	761,219	0	0	0	0	0	761,219	0	0	0	12,408	12/31/2024
04220@-AA-2	ARMENIA MOUNTAIN WIND		12/31/2024	Redemption		681,804	681,804	681,804	681,804	0	0	0	0	0	681,804	0	0	0	22,227	12/31/2024
04220@-AA-2	ARMENIA MOUNTAIN WIND		12/31/2024	Redemption		681,804	681,804	681,804	681,804	0	0	0	0	0	681,804	0	0	0	22,227	12/31/2024
04249@-AD-3	ARMY & AIR FORCE		01/15/2024	Redemption		75,641	75,641	75,641	75,641	0	0	0	0	0	75,641	0	0	0	312	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		02/15/2024	Redemption		75,953	75,953	75,953	75,953	0	0	0	0	0	75,953	0	0	0	627	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		03/15/2024	Redemption		76,266	76,266	76,266	76,266	0	0	0	0	0	76,266	0	0	0	944	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		04/15/2024	Redemption		76,581	76,581	76,581	76,581	0	0	0	0	0	76,581	0	0	0	1,264	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		05/15/2024	Redemption		76,897	76,897	76,897	76,897	0	0	0	0	0	76,897	0	0	0	1,586	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		06/15/2024	Redemption		77,214	77,214	77,214	77,214	0	0	0	0	0	77,214	0	0	0	1,911	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		07/15/2024	Redemption		77,532	77,532	77,532	77,532	0	0	0	0	0	77,532	0	0	0	2,239	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		08/15/2024	Redemption		77,852	77,852	77,852	77,852	0	0	0	0	0	77,852	0	0	0	2,569	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		09/15/2024	Redemption		78,173	78,173	78,173	78,173	0	0	0	0	0	78,173	0	0	0	2,902	10/15/2024
04249@-AD-3	ARMY & AIR FORCE		10/15/2024	Redemption		78,496	78,496	78,496	78,496	0	0	0	0	0	78,496	0	0	0	3,238	10/15/2024
04317@-AN-8	ARTHUR J GALLAGHER		05/14/2024	SEAPORT GROUP		4,889,900	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(110,100)	(110,100)	92,785	06/24/2025
04317@-AV-0	ARTHUR J GALLAGHER		01/01/2024	DIRECT		13,053,513	13,500,000	13,053,513	13,053,513	0	0	0	0	0	13,053,513	0	0	0	6,135	06/27/2027
04317@-AY-4	ARTHUR J GALLAGHER		05/14/2024	BROOKE RE2		8,454,332	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(545,668)	(545,668)	295,395	08/02/2029
04317@-BH-0	ARTHUR J GALLAGHER		02/13/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	236,000	02/13/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04317@-BH-0	ARTHUR J GALLAGHER		02/13/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	236,000	02/13/2024
043436-AU-8	ASBURY AUTOMOTIVE		09/26/2024	ATHENE ANNUITY		935,300	961,000	981,283	973,228	0	(2,001)	0	(2,001)	0	971,226	0	(35,926)	(35,926)	46,248	03/01/2028
04364V-AG-8	ASCENT RESOURCES		10/15/2024	Call 100.1260		750,945	750,000	753,750	751,162	0	(1,164)	0	(1,164)	0	749,998	0	2	2	51,112	11/01/2026
04364V-AG-8	ASCENT RESOURCES		10/16/2024	Call 100.1260		1,053,326	1,052,000	1,040,203	1,039,872	0	2,225	0	2,225	0	1,042,097	0	9,903	9,903	71,697	11/01/2026
04364V-AG-8	ASCENT RESOURCES		10/16/2024	Call 100.1260		573,722	573,000	575,865	573,669	0	(683)	0	(683)	0	572,987	0	13	13	39,049	11/01/2026
045054-AJ-2	ASHTEAD CAPITAL		05/14/2024	BROOKE RE2		1,169,792	1,248,000	1,257,360	1,251,656	0	(528)	0	(528)	0	1,251,127	0	(81,335)	(81,335)	26,763	05/01/2028
04621W-AD-2	ASSURED GUARANTY		04/25/2024	MARKET AXESS		847,080	1,000,000	997,170	997,818	0	71	0	71	0	997,890	0	(150,810)	(150,810)	11,725	06/15/2031
048303-CF-6	ATLANTIC CITY ELECTRIC		09/01/2024	Maturity		7,500,000	7,500,000	7,496,775	7,499,517	0	483	0	483	0	7,500,000	0	0	0	253,125	09/01/2024
048303-E@-6	ATLANTIC CITY ELECTRIC		03/11/2024	SEAPORT GROUP		11,531,750	12,500,000	11,012,593	11,068,607	0	50,886	0	50,886	0	11,119,493	0	412,257	412,257	147,049	05/21/2029
052769-AH-9	AUTODESK INC		03/06/2024	JP MORGAN		836,160	1,000,000	997,000	997,620	0	38	0	38	0	997,658	0	(161,498)	(161,498)	5,533	12/15/2031
052769-AH-9	AUTODESK INC		03/07/2024	JP MORGAN		5,837,097	6,971,000	6,950,087	6,954,408	0	282	0	282	0	6,954,690	0	(1,117,593)	(1,117,593)	39,967	12/15/2031
053332-AW-2	AUTOZONE		05/14/2024	BROOKE RE2		7,484,292	8,000,000	7,978,160	7,987,079	0	964	0	964	0	7,988,044	0	(503,752)	(503,752)	171,667	04/18/2029
05367A-AH-6	AVIATION CAPITAL GROUP		05/14/2024	BROOKE RE2		4,918,432	5,000,000	4,979,850	4,995,399	0	965	0	965	0	4,996,364	0	(77,931)	(77,931)	150,990	10/01/2025
05369A-AF-8	AVIATION CAPITAL		01/30/2024	Maturity		3,128,000	3,128,000	3,091,746	3,127,152	0	848	0	848	0	3,128,000	0	0	0	68,425	01/30/2024
05369A-AF-8	AVIATION CAPITAL		01/30/2024	Maturity		9,000,000	9,000,000	9,013,830	8,998,102	0	1,898	0	1,898	0	9,000,000	0	0	0	196,875	01/30/2024
054561-AJ-4	AXA EQUITABLE		03/06/2024	CITICORP		1,453,050	1,500,000	1,497,225	1,498,574	0	74	0	74	0	1,498,648	0	(45,598)	(45,598)	25,013	04/20/2028
054561-AJ-4	AXA EQUITABLE		03/07/2024	GOLDMAN SACHS		969,590	1,000,000	998,150	999,049	0	53	0	53	0	999,102	0	(29,512)	(29,512)	17,038	04/20/2028
054561-AJ-4	AXA EQUITABLE		03/25/2024	GOLDMAN SACHS		7,267,050	7,500,000	7,486,125	7,492,869	0	565	0	565	0	7,493,433	0	(226,383)	(226,383)	142,281	04/20/2028
05492J-AW-2	BBCMS 2019-C5 A4		05/14/2024	BROOKE RE2		13,964,067	15,700,000	14,278,414	14,511,434	0	68,861	0	68,861	0	14,580,295	0	(616,229)	(616,229)	217,737	11/15/2052
054989-AD-0	BAT CAPITAL CORP		05/13/2024	MARKET AXESS		968,733	900,000	900,000	900,000	0	0	0	0	0	900,000	0	68,733	68,733	50,098	08/02/2053
05526D-BB-0	BAT CAPITAL		03/01/2024	BANK OF AMERICA		1,247,225	1,317,000	1,317,000	1,317,000	0	0	0	0	0	1,317,000	0	(69,775)	(69,775)	26,025	08/15/2027
05565E-G@-8	BMW US CAPITAL		02/13/2024	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	485,000	02/13/2024
05584A-AB-6	HGVGI 2017-1A B		01/25/2024	Paydown		17,432	17,432	17,430	17,432	0	0	0	0	0	17,432	0	0	0	47	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		02/25/2024	Paydown		13,287	13,287	13,285	13,287	0	0	0	0	0	13,287	0	0	0	72	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		03/25/2024	Paydown		285,043	285,043	285,002	285,040	0	3	0	3	0	285,043	0	0	0	2,309	05/25/2029
05588U-AA-0	HGVGI 2019-A A		01/25/2024	Paydown		47,020	47,020	47,008	47,008	0	12	0	12	0	47,020	0	0	0	129	09/26/2033
05588U-AA-0	HGVGI 2019-A A		02/25/2024	Paydown		47,278	47,278	47,266	47,266	0	12	0	12	0	47,278	0	0	0	258	09/26/2033
05588U-AA-0	HGVGI 2019-A A		03/25/2024	Paydown		45,566	45,566	45,555	45,555	0	12	0	12	0	45,566	0	0	0	374	09/26/2033
05588U-AA-0	HGVGI 2019-A A		04/25/2024	Paydown		38,653	38,653	38,643	38,643	0	10	0	10	0	38,653	0	0	0	423	09/26/2033
05588U-AA-0	HGVGI 2019-A A		05/25/2024	Paydown		42,360	42,360	42,349	42,349	0	11	0	11	0	42,360	0	0	0	579	09/26/2033
05588U-AA-0	HGVGI 2019-A A		06/25/2024	Paydown		47,660	47,660	47,648	47,648	0	12	0	12	0	47,660	0	0	0	782	09/26/2033
05588U-AA-0	HGVGI 2019-A A		07/25/2024	Paydown		49,673	49,673	49,660	49,660	0	13	0	13	0	49,673	0	0	0	950	09/26/2033
05588U-AA-0	HGVGI 2019-A A		08/25/2024	Paydown		40,811	40,811	40,801	40,801	0	10	0	10	0	40,811	0	0	0	892	09/26/2033
05588U-AA-0	HGVGI 2019-A A		09/25/2024	Paydown		54,250	54,250	54,236	54,236	0	14	0	14	0	54,250	0	0	0	1,335	09/26/2033
05588U-AA-0	HGVGI 2019-A A		10/25/2024	Paydown		42,747	42,747	42,736	42,736	0	11	0	11	0	42,747	0	0	0	1,168	09/26/2033
05588U-AA-0	HGVGI 2019-A A		11/25/2024	Paydown		39,563	39,563	39,553	39,553	0	10	0	10	0	39,563	0	0	0	1,190	09/26/2033
05588U-AA-0	HGVGI 2019-A A		12/25/2024	Paydown		33,893	33,893	33,885	33,885	0	9	0	9	0	33,893	0	0	0	1,112	09/26/2033
05588U-AB-8	HGVGI 2019-A B		01/25/2024	Paydown		32,987	32,987	32,986	32,986	0	1	0	1	0	32,987	0	0	0	104	09/26/2033
05588U-AB-8	HGVGI 2019-A B		02/25/2024	Paydown		33,168	33,168	33,167	33,167	0	1	0	1	0	33,168	0	0	0	209	09/26/2033
05588U-AB-8	HGVGI 2019-A B		03/25/2024	Paydown		31,968	31,968	31,967	31,967	0	1	0	1	0	31,968	0	0	0	302	09/26/2033
05588U-AB-8	HGVGI 2019-A B		04/25/2024	Paydown		27,118	27,118	27,117	27,117	0	1	0	1	0	27,118	0	0	0	342	09/26/2033
05588U-AB-8	HGVGI 2019-A B		05/25/2024	Paydown		29,718	29,718	29,717	29,717	0	1	0	1	0	29,718	0	0	0	468	09/26/2033
05588U-AB-8	HGVGI 2019-A B		06/25/2024	Paydown		33,437	33,437	33,436	33,436	0	1	0	1	0	33,437	0	0	0	632	09/26/2033
05588U-AB-8	HGVGI 2019-A B		07/25/2024	Paydown		34,849	34,849	34,848	34,848	0	1	0	1	0	34,849	0	0	0	768	09/26/2033
05588U-AB-8	HGVGI 2019-A B		08/25/2024	Paydown		28,632	28,632	28,630	28,630	0	1	0	1	0	28,632	0	0	0	722	09/26/2033
05588U-AB-8	HGVGI 2019-A B		09/25/2024	Paydown		38,060	38,060	38,058	38,058	0	1	0	1	0	38,060	0	0	0	1,079	09/26/2033
05588U-AB-8	HGVGI 2019-A B		10/25/2024	Paydown		29,990	29,990	29,989	29,989	0	1	0	1	0	29,990	0	0	0	945	09/26/2033
05588U-AB-8	HGVGI 2019-A B		11/25/2024	Paydown		27,756	27,756	27,755	27,755	0	1	0	1	0	27,756	0	0	0	962	09/26/2033
05588U-AB-8	HGVGI 2019-A B		12/25/2024	Paydown		23,778	23,778	23,778	23,778	0	1	0	1	0	23,778	0	0	0	899	09/26/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05589F-AA-2	BOP 2019-300M A		12/30/2024	Tax Free Exchange		8,246,607	10,000,000	9,586,460	9,774,837	0	(51,061)	0	(51,061)	0	9,825,898	0	(1,579,291)	(1,579,291)	544,242	06/03/2029
05590#-AA-9	BP NORTH AMERICA		01/15/2024	Redemption		40,524	40,524	40,524	40,524	0	0	0	0	0	40,524	0	0	0	120	11/15/2032
05590#-AA-9	BP NORTH AMERICA		02/15/2024	Redemption		40,643	40,643	40,643	40,643	0	0	0	0	0	40,643	0	0	0	240	11/15/2032
05590#-AA-9	BP NORTH AMERICA		03/15/2024	Redemption		40,763	40,763	40,763	40,763	0	0	0	0	0	40,763	0	0	0	361	11/15/2032
05590#-AA-9	BP NORTH AMERICA		04/15/2024	Redemption		40,883	40,883	40,883	40,883	0	0	0	0	0	40,883	0	0	0	482	11/15/2032
05590#-AA-9	BP NORTH AMERICA		05/15/2024	Redemption		41,004	41,004	41,004	41,004	0	0	0	0	0	41,004	0	0	0	605	11/15/2032
05590#-AA-9	BP NORTH AMERICA		06/15/2024	Redemption		41,125	41,125	41,125	41,125	0	0	0	0	0	41,125	0	0	0	728	11/15/2032
05590#-AA-9	BP NORTH AMERICA		07/15/2024	Redemption		41,246	41,246	41,246	41,246	0	0	0	0	0	41,246	0	0	0	852	11/15/2032
05590#-AA-9	BP NORTH AMERICA		08/15/2024	Redemption		41,368	41,368	41,368	41,368	0	0	0	0	0	41,368	0	0	0	976	11/15/2032
05590#-AA-9	BP NORTH AMERICA		09/15/2024	Redemption		41,490	41,490	41,490	41,490	0	0	0	0	0	41,490	0	0	0	1,102	11/15/2032
05590#-AA-9	BP NORTH AMERICA		10/15/2024	Redemption		41,612	41,612	41,612	41,612	0	0	0	0	0	41,612	0	0	0	1,228	11/15/2032
05590#-AA-9	BP NORTH AMERICA		11/15/2024	Redemption		41,735	41,735	41,735	41,735	0	0	0	0	0	41,735	0	0	0	1,354	11/15/2032
05590#-AA-9	BP NORTH AMERICA		12/15/2024	Redemption		43,031	43,031	43,031	43,031	0	0	0	0	0	43,031	0	0	0	1,523	11/15/2032
05606D-AS-7	BX 2022-PSB A		01/15/2024	Paydown		4,529	4,529	4,499	4,508	0	21	0	21	0	4,529	0	0	0	30	08/15/2039
05606D-AS-7	BX 2022-PSB A		02/15/2024	Paydown		2,449	2,449	2,432	2,437	0	11	0	11	0	2,449	0	0	0	33	08/15/2039
05606D-AS-7	BX 2022-PSB A		05/15/2024	Paydown		35,244	35,244	35,010	35,080	0	164	0	164	0	35,244	0	0	0	1,158	08/15/2039
05606D-AS-7	BX 2022-PSB A		12/15/2024	Paydown		138,067	138,067	137,149	137,424	0	643	0	643	0	138,067	0	0	0	10,749	08/15/2039
05607B-AB-7	BXGNT 2017-A B		01/02/2024	Paydown		61,497	61,497	61,143	61,451	0	47	0	47	0	61,497	0	0	0	184	10/04/2032
05607B-AB-7	BXGNT 2017-A B		01/02/2024	Paydown		21,963	21,963	21,962	21,963	0	0	0	0	0	21,963	0	0	0	66	10/04/2032
05607B-AB-7	BXGNT 2017-A B		02/02/2024	Paydown		75,409	75,409	74,974	75,352	0	57	0	57	0	75,409	0	0	0	451	10/04/2032
05607B-AB-7	BXGNT 2017-A B		02/02/2024	Paydown		26,932	26,932	26,930	26,932	0	0	0	0	0	26,932	0	0	0	161	10/04/2032
05607B-AB-7	BXGNT 2017-A B		03/02/2024	Paydown		55,077	55,077	54,760	55,036	0	42	0	42	0	55,077	0	0	0	494	10/04/2032
05607B-AB-7	BXGNT 2017-A B		03/02/2024	Paydown		19,670	19,670	19,669	19,670	0	0	0	0	0	19,670	0	0	0	177	10/04/2032
05607B-AB-7	BXGNT 2017-A B		04/02/2024	Paydown		77,239	77,239	76,794	77,181	0	58	0	58	0	77,239	0	0	0	924	10/04/2032
05607B-AB-7	BXGNT 2017-A B		04/02/2024	Paydown		27,585	27,585	27,584	27,585	0	0	0	0	0	27,585	0	0	0	330	10/04/2032
05607B-AB-7	BXGNT 2017-A B		05/02/2024	Paydown		57,527	57,527	57,196	57,484	0	44	0	44	0	57,527	0	0	0	861	10/04/2032
05607B-AB-7	BXGNT 2017-A B		05/02/2024	Paydown		20,546	20,546	20,544	20,545	0	0	0	0	0	20,546	0	0	0	307	10/04/2032
05607B-AB-7	BXGNT 2017-A B		06/02/2024	Paydown		48,223	48,223	47,945	48,187	0	36	0	36	0	48,223	0	0	0	866	10/04/2032
05607B-AB-7	BXGNT 2017-A B		06/02/2024	Paydown		17,223	17,223	17,222	17,222	0	0	0	0	0	17,223	0	0	0	309	10/04/2032
05607B-AB-7	BXGNT 2017-A B		07/02/2024	Paydown		68,110	68,110	67,717	68,058	0	52	0	52	0	68,110	0	0	0	1,426	10/04/2032
05607B-AB-7	BXGNT 2017-A B		07/02/2024	Paydown		24,325	24,325	24,323	24,325	0	0	0	0	0	24,325	0	0	0	509	10/04/2032
05607B-AB-7	BXGNT 2017-A B		08/02/2024	Paydown		54,387	54,387	54,074	54,346	0	41	0	41	0	54,387	0	0	0	1,302	10/04/2032
05607B-AB-7	BXGNT 2017-A B		08/02/2024	Paydown		19,424	19,424	19,423	19,424	0	0	0	0	0	19,424	0	0	0	465	10/04/2032
05607B-AB-7	BXGNT 2017-A B		09/02/2024	Paydown		90,953	90,953	90,429	90,885	0	69	0	69	0	90,953	0	0	0	2,449	10/04/2032
05607B-AB-7	BXGNT 2017-A B		09/02/2024	Paydown		32,483	32,483	32,481	32,483	0	0	0	0	0	32,483	0	0	0	875	10/04/2032
05607B-AB-7	BXGNT 2017-A B		10/02/2024	Paydown		79,756	79,756	79,296	79,696	0	60	0	60	0	79,756	0	0	0	2,386	10/04/2032
05607B-AB-7	BXGNT 2017-A B		10/02/2024	Paydown		28,484	28,484	28,483	28,484	0	0	0	0	0	28,484	0	0	0	852	10/04/2032
05607B-AB-7	BXGNT 2017-A B		11/02/2024	Paydown		1,358,938	1,358,938	1,351,100	1,357,910	0	1,028	0	1,028	0	1,358,938	0	0	0	45,127	10/04/2032
05607B-AB-7	BXGNT 2017-A B		11/02/2024	Paydown		485,335	485,335	485,306	485,332	0	3	0	3	0	485,335	0	0	0	16,117	10/04/2032
05607U-AB-5	BXGNT 2018-A B		01/02/2024	Paydown		42,569	42,569	41,980	42,130	0	439	0	439	0	42,569	0	0	0	140	02/02/2034
05607U-AB-5	BXGNT 2018-A B		02/02/2024	Paydown		82,901	82,901	81,754	82,046	0	855	0	855	0	82,901	0	0	0	546	02/02/2034
05607U-AB-5	BXGNT 2018-A B		03/02/2024	Paydown		45,583	45,583	44,952	45,112	0	470	0	470	0	45,583	0	0	0	450	02/02/2034
05607U-AB-5	BXGNT 2018-A B		04/02/2024	Paydown		95,721	95,721	94,397	94,734	0	987	0	987	0	95,721	0	0	0	1,260	02/02/2034
05607U-AB-5	BXGNT 2018-A B		05/02/2024	Paydown		41,857	41,857	41,278	41,425	0	432	0	432	0	41,857	0	0	0	689	02/02/2034
05607U-AB-5	BXGNT 2018-A B		06/02/2024	Paydown		44,120	44,120	43,510	43,665	0	455	0	455	0	44,120	0	0	0	871	02/02/2034
05607U-AB-5	BXGNT 2018-A B		07/02/2024	Paydown		71,122	71,122	70,138	70,388	0	734	0	734	0	71,122	0	0	0	1,639	02/02/2034
05607U-AB-5	BXGNT 2018-A B		08/02/2024	Paydown		38,145	38,145	37,618	37,752	0	394	0	394	0	38,145	0	0	0	1,004	02/02/2034
05607U-AB-5	BXGNT 2018-A B		09/02/2024	Paydown		77,163	77,163	76,096	76,367	0	796	0	796	0	77,163	0	0	0	2,286	02/02/2034
05607U-AB-5	BXGNT 2018-A B		10/02/2024	Paydown		71,838	71,838	70,844	71,097	0	741	0	741	0	71,838	0	0	0	2,365	02/02/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05607U-AB-5	BXGNT 2018-A B		11/02/2024	Paydown		64,546	64,546	63,654	63,881	0	666	0	666	0	64,546	0	0	0	2,337	02/02/2034
05607U-AB-5	BXGNT 2018-A B		12/02/2024	Paydown		79,063	79,063	77,970	78,248	0	816	0	816	0	79,063	0	0	0	3,123	02/02/2034
05608R-AN-5	BX 2021-ARIA F		10/21/2024	ATHENE ANNUITY		64,372,146	65,000,000	64,734,876	65,000,000	0	0	0	0	0	65,000,000	0	(627,855)	(627,855)	4,495,194	10/15/2036
05610H-AE-3	BX 2022-LP2 C		02/15/2024	Paydown		24,937	24,937	24,830	24,937	0	0	0	0	0	24,937	0	0	0	297	02/15/2039
05610H-AE-3	BX 2022-LP2 C		02/15/2024	Paydown		31,570	31,570	31,435	31,570	0	0	0	0	0	31,570	0	0	0	376	02/15/2039
05610H-AE-3	BX 2022-LP2 C		04/15/2024	Paydown		38,952	38,952	38,785	38,952	0	0	0	0	0	38,952	0	0	0	910	02/15/2039
05610H-AE-3	BX 2022-LP2 C		04/15/2024	Paydown		49,313	49,313	49,102	49,313	0	0	0	0	0	49,313	0	0	0	1,153	02/15/2039
05610H-AE-3	BX 2022-LP2 C		05/15/2024	Paydown		32,808	32,808	32,668	32,808	0	0	0	0	0	32,808	0	0	0	955	02/15/2039
05610H-AE-3	BX 2022-LP2 C		05/15/2024	Paydown		41,535	41,535	41,358	41,535	0	0	0	0	0	41,535	0	0	0	1,209	02/15/2039
05610H-AE-3	BX 2022-LP2 C		07/15/2024	Paydown		157,473	157,473	156,800	157,473	0	0	0	0	0	157,473	0	0	0	6,421	02/15/2039
05610H-AE-3	BX 2022-LP2 C		07/15/2024	Paydown		199,360	199,360	198,509	199,360	0	0	0	0	0	199,360	0	0	0	8,128	02/15/2039
05610H-AE-3	BX 2022-LP2 C		10/15/2024	Paydown		20,439	20,439	20,352	20,439	0	0	0	0	0	20,439	0	0	0	1,189	02/15/2039
05610H-AE-3	BX 2022-LP2 C		10/15/2024	Paydown		25,876	25,876	25,766	25,876	0	0	0	0	0	25,876	0	0	0	1,506	02/15/2039
05610H-AE-3	BX 2022-LP2 C		11/15/2024	Paydown		275,385	275,385	274,208	275,385	0	0	0	0	0	275,385	0	0	0	17,535	02/15/2039
05610H-AE-3	BX 2022-LP2 C		11/15/2024	Paydown		348,637	348,637	347,147	348,637	0	0	0	0	0	348,637	0	0	0	22,200	02/15/2039
05610H-AE-3	BX 2022-LP2 C		12/16/2024	Paydown		354	354	353	354	0	0	0	0	0	354	0	0	0	24	02/15/2039
05610H-AE-3	BX 2022-LP2 C		12/16/2024	Paydown		448	448	446	448	0	0	0	0	0	448	0	0	0	31	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		02/15/2024	Paydown		149,619	149,619	149,790	150,195	0	(575)	0	(575)	0	149,619	0	0	0	2,050	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		04/15/2024	Paydown		233,712	233,712	233,979	234,610	0	(899)	0	(899)	0	233,712	0	0	0	6,292	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		05/15/2024	Paydown		196,849	196,849	197,074	197,606	0	(757)	0	(757)	0	196,849	0	0	0	6,600	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		07/15/2024	Paydown		944,836	944,836	945,915	948,468	0	(3,633)	0	(3,633)	0	944,836	0	0	0	44,379	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		10/15/2024	Paydown		122,636	122,636	122,776	123,108	0	(472)	0	(472)	0	122,636	0	0	0	8,225	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		10/21/2024	ATHENE ANNUITY		22,508,990	22,654,432	22,680,322	22,741,535	0	0	0	0	0	22,741,535	0	(232,545)	(232,545)	1,547,425	02/15/2039
05849B-AV-8	BALL		10/21/2024	ATHENE ANNUITY		6,974,993	7,000,000	7,655,278	7,248,186	0	(100,449)	0	(100,449)	0	7,147,737	0	(172,743)	(172,743)	375,375	03/15/2026
058933-AQ-5	BAFC 2006-D 5A3		01/01/2024	Paydown		3,867	4,128	3,656	3,454	0	413	0	413	0	3,867	0	0	0	15	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		02/01/2024	Paydown		3,710	4,052	3,589	3,390	0	320	0	320	0	3,710	0	0	0	29	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		03/01/2024	Paydown		3,646	4,024	3,564	3,367	0	279	0	279	0	3,646	0	0	0	44	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		04/01/2024	Paydown		4,085	4,085	3,618	3,418	0	667	0	667	0	4,085	0	0	0	61	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		05/01/2024	Paydown		4,058	4,058	3,594	3,395	0	663	0	663	0	4,058	0	0	0	77	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		06/01/2024	Paydown		4,064	4,064	3,600	3,401	0	664	0	664	0	4,064	0	0	0	95	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		07/01/2024	Paydown		3,612	4,099	3,630	3,430	0	182	0	182	0	3,612	0	0	0	115	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		08/01/2024	Paydown		4,099	4,099	3,631	3,430	0	669	0	669	0	4,099	0	0	0	131	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		09/01/2024	Paydown		3,646	4,133	3,660	3,458	0	188	0	188	0	3,646	0	0	0	151	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		10/01/2024	Paydown		3,676	4,159	3,684	3,480	0	196	0	196	0	3,676	0	0	0	170	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		11/01/2024	Paydown		3,747	4,226	3,743	3,536	0	211	0	211	0	3,747	0	0	0	192	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		12/01/2024	Paydown		3,566	3,566	3,158	2,984	0	582	0	582	0	3,566	0	0	0	176	05/20/2036
05946X-NN-9	BAFC 2004-5 1A1		01/01/2024	Paydown		9,996	9,996	9,996	9,996	0	0	0	0	0	9,996	0	0	0	44	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		02/01/2024	Paydown		10,044	10,044	10,044	10,044	0	0	0	0	0	10,044	0	0	0	88	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		03/01/2024	Paydown		10,380	10,380	10,380	10,380	0	0	0	0	0	10,380	0	0	0	136	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		04/01/2024	Paydown		10,144	10,144	10,144	10,144	0	0	0	0	0	10,144	0	0	0	177	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		05/01/2024	Paydown		10,235	10,235	10,235	10,235	0	0	0	0	0	10,235	0	0	0	224	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		06/01/2024	Paydown		10,253	10,253	10,253	10,253	0	0	0	0	0	10,253	0	0	0	269	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		07/01/2024	Paydown		103,461	103,461	103,461	103,461	0	0	0	0	0	103,461	0	0	0	3,159	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		08/01/2024	Paydown		9,695	9,695	9,695	9,695	0	0	0	0	0	9,695	0	0	0	338	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		09/01/2024	Paydown		9,577	9,577	9,577	9,577	0	0	0	0	0	9,577	0	0	0	376	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		10/01/2024	Paydown		9,525	9,525	9,525	9,525	0	0	0	0	0	9,525	0	0	0	416	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		11/01/2024	Paydown		9,567	9,567	9,567	9,567	0	0	0	0	0	9,567	0	0	0	459	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		12/01/2024	Paydown		9,632	9,632	9,632	9,632	0	0	0	0	0	9,632	0	0	0	505	12/20/2034
05948K-R4-3	BOAA 2005-10 1CB5		01/01/2024	Paydown		27,785	27,640	24,519	24,752	0	3,033	0	3,033	0	27,785	0	0	0	127	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05948K-R4-3	BOAA 2005-10 1CB5		02/01/2024	Paydown		5,090	5,376	4,769	4,814	0	276	0	276	0	5,090	0	0	0	49	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		03/01/2024	Paydown		3,758	4,041	3,585	3,619	0	139	0	139	0	3,758	0	0	0	56	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		04/01/2024	Paydown		11,308	11,697	10,376	10,475	0	833	0	833	0	11,308	0	0	0	214	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		05/01/2024	Paydown		3,548	3,910	3,469	3,502	0	46	0	46	0	3,548	0	0	0	90	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		06/01/2024	Paydown		5,041	5,386	4,778	4,823	0	218	0	218	0	5,041	0	0	0	148	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		07/01/2024	Paydown		3,530	4,266	3,784	3,820	0	(290)	0	(290)	0	3,530	0	0	0	137	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		08/01/2024	Paydown		18,798	19,114	16,956	17,117	0	1,681	0	1,681	0	18,798	0	0	0	701	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		09/01/2024	Paydown		3,860	4,130	3,663	3,698	0	162	0	162	0	3,860	0	0	0	170	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		10/01/2024	Paydown		11,873	12,176	10,801	10,904	0	970	0	970	0	11,873	0	0	0	558	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		11/01/2024	Paydown		10,171	10,501	9,316	9,404	0	767	0	767	0	10,171	0	0	0	529	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		12/01/2024	Paydown		3,566	3,944	3,499	3,532	0	34	0	34	0	3,566	0	0	0	217	11/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		01/01/2024	Paydown		454	454	417	219	0	236	0	236	0	454	0	0	0	2	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		02/01/2024	Paydown		388	393	361	189	0	199	0	199	0	388	0	0	0	3	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		03/01/2024	Paydown		386	395	362	190	0	196	0	196	0	386	0	0	0	4	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		04/01/2024	Paydown		387	396	363	191	0	196	0	196	0	387	0	0	0	6	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		05/01/2024	Paydown		393	398	365	192	0	201	0	201	0	393	0	0	0	7	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		06/01/2024	Paydown		395	400	366	192	0	203	0	203	0	395	0	0	0	9	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		07/01/2024	Paydown		392	401	368	193	0	199	0	199	0	392	0	0	0	10	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		08/01/2024	Paydown		421	421	386	203	0	218	0	218	0	421	0	0	0	12	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		09/01/2024	Paydown		399	404	371	195	0	204	0	204	0	399	0	0	0	13	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		10/01/2024	Paydown		401	406	372	196	0	205	0	205	0	401	0	0	0	15	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		11/01/2024	Paydown		390	396	363	191	0	199	0	199	0	390	0	0	0	16	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		12/01/2024	Paydown		380	403	369	194	0	186	0	186	0	380	0	0	0	18	12/25/2035
05950A-AQ-9	BOAA 2006-4 3CB3		01/01/2024	Paydown		9,414	11,432	9,207	5,955	0	3,459	0	3,459	0	9,414	0	0	0	57	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		02/01/2024	Paydown		7,844	10,327	8,317	5,380	0	2,464	0	2,464	0	7,844	0	0	0	103	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		03/01/2024	Paydown		8,728	10,911	8,788	5,684	0	3,044	0	3,044	0	8,728	0	0	0	164	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		04/01/2024	Paydown		179,923	182,466	146,954	95,047	0	84,876	0	84,876	0	179,923	0	0	0	3,649	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		05/01/2024	Paydown		7,917	10,072	8,112	5,246	0	2,670	0	2,670	0	7,917	0	0	0	252	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		06/01/2024	Paydown		27,056	29,625	23,859	15,432	0	11,624	0	11,624	0	27,056	0	0	0	889	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		07/01/2024	Paydown		7,161	9,533	7,678	4,966	0	2,195	0	2,195	0	7,161	0	0	0	334	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		08/01/2024	Paydown		37,157	39,362	31,701	20,504	0	16,654	0	16,654	0	37,157	0	0	0	1,574	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		09/01/2024	Paydown		6,821	9,029	7,272	4,703	0	2,118	0	2,118	0	6,821	0	0	0	406	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		10/01/2024	Paydown		39,688	41,823	33,684	21,786	0	17,902	0	17,902	0	39,688	0	0	0	2,091	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		11/01/2024	Paydown		12,442	14,554	11,721	7,581	0	4,861	0	4,861	0	12,442	0	0	0	800	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		12/01/2024	Paydown		7,330	9,646	7,769	5,025	0	2,306	0	2,306	0	7,330	0	0	0	579	05/25/2046
05950L-AE-2	BOAMS 2006-3 1A5		01/01/2024	Paydown		1,410	4,629	4,023	2,834	0	(1,424)	0	(1,424)	0	1,410	0	0	0	24	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		02/01/2024	Paydown		1,412	4,644	4,036	2,843	0	(1,431)	0	(1,431)	0	1,412	0	0	0	48	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		03/01/2024	Paydown		1,451	4,675	4,063	2,862	0	(1,411)	0	(1,411)	0	1,451	0	0	0	73	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		04/01/2024	Paydown		1,452	4,729	4,110	2,895	0	(1,443)	0	(1,443)	0	1,452	0	0	0	99	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		05/01/2024	Paydown		1,493	4,699	4,084	2,877	0	(1,384)	0	(1,384)	0	1,493	0	0	0	122	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		06/01/2024	Paydown		208,713	174,198	151,398	106,650	0	102,063	0	102,063	0	208,713	0	0	0	7,172	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		07/01/2024	Paydown		1,710	4,703	4,087	2,879	0	(1,169)	0	(1,169)	0	1,710	0	0	0	166	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		08/01/2024	Paydown		2,065	4,759	4,136	2,914	0	(849)	0	(849)	0	2,065	0	0	0	193	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		09/01/2024	Paydown		71,313	73,998	64,312	45,304	0	26,009	0	26,009	0	71,313	0	0	0	3,380	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		10/01/2024	Paydown		1,910	4,386	3,812	2,685	0	(775)	0	(775)	0	1,910	0	0	0	223	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		11/01/2024	Paydown		2,419	4,886	4,247	2,992	0	(573)	0	(573)	0	2,419	0	0	0	274	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		12/01/2024	Paydown		1,756	4,652	4,043	2,848	0	(1,093)	0	(1,093)	0	1,756	0	0	0	285	10/25/2036
05950M-AH-3	BAFC 2006-G 3A2		01/01/2024	Paydown		7,099	7,099	7,169	7,099	0	0	0	0	0	7,099	0	0	0	30	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		02/01/2024	Paydown		4,887	4,887	4,936	4,887	0	0	0	0	0	4,887	0	0	0	41	07/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05950M-AH-3	BAFC 2006-G 3A2		03/01/2024	Paydown		3,981	3,981	4,021	3,981	0	0	0	0	0	3,981	0	0	0	50	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		04/01/2024	Paydown		12,242	12,242	12,364	12,242	0	0	0	0	0	12,242	0	0	0	207	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		05/01/2024	Paydown		3,181	3,181	3,213	3,181	0	0	0	0	0	3,181	0	0	0	68	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		06/01/2024	Paydown		5,847	5,847	5,905	5,847	0	0	0	0	0	5,847	0	0	0	151	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		07/01/2024	Paydown		4,863	4,863	4,911	4,863	0	0	0	0	0	4,863	0	0	0	147	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		08/01/2024	Paydown		18,581	18,581	18,765	18,581	0	0	0	0	0	18,581	0	0	0	646	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		09/01/2024	Paydown		2,879	2,879	2,908	2,879	0	0	0	0	0	2,879	0	0	0	113	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		10/01/2024	Paydown		8,574	8,574	8,659	8,574	0	0	0	0	0	8,574	0	0	0	377	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		11/01/2024	Paydown		3,055	3,055	3,085	3,055	0	0	0	0	0	3,055	0	0	0	148	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		12/01/2024	Paydown		5,389	5,389	5,442	5,389	0	0	0	0	0	5,389	0	0	0	287	07/20/2036
059522-BC-5	BAFC 2007-C 4A1		01/01/2024	Paydown		6,788	6,788	5,793	5,793	0	0	0	0	0	5,793	0	995	995	26	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		02/01/2024	Paydown		7,053	7,064	6,028	6,028	0	0	0	0	0	6,028	0	1,025	1,025	56	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		03/01/2024	Paydown		6,538	6,677	5,699	5,699	0	0	0	0	0	5,699	0	839	839	79	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		04/01/2024	Paydown		7,010	7,010	5,983	5,983	0	0	0	0	0	5,983	0	1,027	1,027	111	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		05/01/2024	Paydown		39,500	39,500	33,711	33,711	0	0	0	0	0	33,711	0	5,788	5,788	777	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		06/01/2024	Paydown		7,120	7,254	6,191	6,191	0	0	0	0	0	6,191	0	929	929	171	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		07/01/2024	Paydown		6,307	6,339	5,410	5,410	0	0	0	0	0	5,410	0	897	897	175	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		08/01/2024	Paydown		6,695	6,695	5,714	5,714	0	0	0	0	0	5,714	0	981	981	211	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		09/01/2024	Paydown		35,876	36,151	30,854	30,854	0	0	0	0	0	30,854	0	5,023	5,023	1,285	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		10/01/2024	Paydown		6,438	6,624	5,653	5,653	0	0	0	0	0	5,653	0	785	785	262	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		11/01/2024	Paydown		38,624	38,624	32,964	32,964	0	0	0	0	0	32,964	0	5,660	5,660	1,682	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		12/01/2024	Paydown		6,477	6,477	5,527	5,527	0	0	0	0	0	5,527	0	949	949	307	05/20/2036
06050T-JZ-6	BANK OF AMERICA NA		03/01/2024	BANK OF AMERICA		1,293,443	1,230,000	1,408,480	1,371,166	0	(1,406)	0	(1,406)	0	1,369,760	0	(76,317)	(76,317)	28,700	10/15/2036
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		01/01/2024	Paydown		388	388	388	388	0	0	0	0	0	388	0	0	0	2	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		02/01/2024	Paydown		389	389	389	389	0	0	0	0	0	389	0	0	0	4	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		03/01/2024	Paydown		391	391	391	391	0	0	0	0	0	391	0	0	0	5	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		04/01/2024	Paydown		393	393	393	393	0	0	0	0	0	393	0	0	0	7	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		05/01/2024	Paydown		395	395	395	395	0	0	0	0	0	395	0	0	0	9	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		06/01/2024	Paydown		396	396	396	396	0	0	0	0	0	396	0	0	0	11	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		07/01/2024	Paydown		411	411	411	411	0	0	0	0	0	411	0	0	0	13	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		08/01/2024	Paydown		433	433	433	433	0	0	0	0	0	433	0	0	0	16	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		09/01/2024	Paydown		443	443	443	443	0	0	0	0	0	443	0	0	0	18	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		10/01/2024	Paydown		410	410	410	410	0	0	0	0	0	410	0	0	0	19	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		11/01/2024	Paydown		321	321	321	321	0	0	0	0	0	321	0	0	0	16	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		12/01/2024	Paydown		391	391	391	391	0	0	0	0	0	391	0	0	0	21	09/20/2034
06051G-GA-1	BANK OF AMERICA		09/26/2024	ATHENE ANNUITY		97,906	100,000	101,465	100,905	0	(230)	0	(230)	0	100,675	0	(2,769)	(2,769)	3,022	10/21/2027
06051G-JB-6	BANK OF AMERICA		02/26/2024	SUSQUEHANNA INTL GROUP		1,279,140	1,500,000	1,444,850	1,454,723	0	874	0	874	0	1,455,597	0	(176,457)	(176,457)	12,852	04/29/2031
06051G-JD-2	BANK OF AMERICA		01/03/2024	JP MORGAN		1,018,442	1,083,000	1,086,899	1,084,489	0	(12)	0	(12)	0	1,084,477	0	(66,035)	(66,035)	635	06/19/2026
06051G-JL-4	BANK OF AMERICA		02/21/2024	GOLDMAN SACHS		806,700	1,000,000	797,980	811,587	0	2,882	0	2,882	0	814,469	0	(7,769)	(7,769)	6,353	10/24/2031
06051G-JL-4	BANK OF AMERICA		03/25/2024	GOLDMAN SACHS		8,160,100	10,000,000	7,757,900	7,937,729	0	51,761	0	51,761	0	7,989,490	0	170,610	170,610	81,685	10/24/2031
06051G-KD-0	BANK OF AMERICA		03/01/2024	BANK OF AMERICA		3,291,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(708,600)	(708,600)	38,580	10/20/2032
06051G-KL-2	BANK OF AMERICA		03/01/2024	BANK OF AMERICA		4,375,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(625,000)	(625,000)	94,548	03/08/2037
06051G-KL-2	BANK OF AMERICA		03/01/2024	BANK OF AMERICA		4,375,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(625,000)	(625,000)	94,548	03/08/2037
06051G-KY-4	BANK OF AMERICA		09/26/2024	PARIBAS		1,025,810	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	25,810	25,810	59,205	07/22/2033
06051G-LC-1	BANK OF AMERICA		03/25/2024	GOLDMAN SACHS		10,777,177	10,407,000	10,407,000	10,407,000	0	0	0	0	0	10,407,000	0	370,177	370,177	245,706	11/10/2028
06051G-LS-6	BANK OF AMERICA		01/03/2024	WELLS FARGO		2,048,460	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	48,460	48,460	35,561	09/15/2029
06051G-LS-6	BANK OF AMERICA		08/01/2024	CITADEL SECURITIES		2,593,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	93,000	93,000	128,099	09/15/2029
06406H-CS-6	BANK OF NEW YORK MELLON		02/04/2024	Maturity		500,000	500,000	498,175	499,955	0	45	0	45	0	500,000	0	0	0	9,125	02/04/2024
06406R-BT-3	BANK OF NEW YORK MELLON		11/21/2024	FHN Financial		1,580,295	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	80,295	80,295	101,862	10/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
065402-BD-0	BANK 2019-BN18 C		01/01/2024	Paydown		0	0	1,333	994	0	(994)	0	(994)	0	0	0	0	0	21	05/15/2062
065402-BD-0	BANK 2019-BN18 C		02/01/2024	Paydown		0	0	1,338	998	0	(998)	0	(998)	0	0	0	0	0	39	05/15/2062
065402-BD-0	BANK 2019-BN18 C		03/01/2024	Paydown		0	0	1,561	1,164	0	(1,164)	0	(1,164)	0	0	0	0	0	67	05/15/2062
065402-BD-0	BANK 2019-BN18 C		04/01/2024	Paydown		0	0	1,349	1,006	0	(1,006)	0	(1,006)	0	0	0	0	0	79	05/15/2062
065402-BD-0	BANK 2019-BN18 C		05/01/2024	Paydown		0	0	1,784	1,330	0	(1,330)	0	(1,330)	0	0	0	0	0	129	05/15/2062
065402-BD-0	BANK 2019-BN18 C		06/01/2024	Paydown		0	0	1,689	1,259	0	(1,259)	0	(1,259)	0	0	0	0	0	149	05/15/2062
065402-BD-0	BANK 2019-BN18 C		07/01/2024	Paydown		0	0	1,842	1,374	0	(1,374)	0	(1,374)	0	0	0	0	0	188	05/15/2062
065402-BD-0	BANK 2019-BN18 C		08/01/2024	Paydown		0	0	1,703	1,270	0	(1,270)	0	(1,270)	0	0	0	0	0	200	05/15/2062
065402-BD-0	BANK 2019-BN18 C		09/01/2024	Paydown		0	0	1,710	1,275	0	(1,275)	0	(1,275)	0	0	0	0	0	228	05/15/2062
065402-BD-0	BANK 2019-BN18 C		10/01/2024	Paydown		0	0	1,862	1,389	0	(1,389)	0	(1,389)	0	0	0	0	0	274	05/15/2062
065402-BD-0	BANK 2019-BN18 C		10/21/2024	ATHENE ANNUITY		1,640,209	0	2,526,076	1,883,636	0	(270,523)	0	(270,523)	0	1,613,113	0	27,095	27,095	397,853	05/15/2062
06540V-BB-0	BANK 2019-BN24 A3		05/14/2024	BROOKE RE2		15,635,371	17,805,384	16,207,768	16,477,500	0	76,319	0	76,319	0	16,553,819	0	(918,448)	(918,448)	238,632	11/15/2062
07274N-AN-3	BAYER US FINANCE II		07/24/2024	JEFFERIES & COMPANY		595,777	700,000	692,702	691,176	0	87	0	87	0	691,264	0	(95,487)	(95,487)	18,885	06/25/2038
07274N-AW-3	BAYER US FINANCE II		07/15/2024	Maturity		2,000,000	2,000,000	1,920,398	1,991,995	0	8,005	0	8,005	0	2,000,000	0	0	0	67,500	07/15/2024
07335C-AK-0	BBCMS 2019-C4 XA		01/01/2024	Paydown		0	0	13,141	9,246	0	(9,246)	0	(9,246)	0	0	0	0	0	194	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		02/01/2024	Paydown		0	0	13,195	9,284	0	(9,284)	0	(9,284)	0	0	0	0	0	372	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		03/01/2024	Paydown		0	0	15,502	10,907	0	(10,907)	0	(10,907)	0	0	0	0	0	646	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		04/01/2024	Paydown		0	0	250,802	176,459	0	(176,459)	0	(176,459)	0	0	0	0	0	14,135	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		05/01/2024	Paydown		0	0	13,948	9,813	0	(9,813)	0	(9,813)	0	0	0	0	0	972	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		06/01/2024	Paydown		0	0	12,917	9,088	0	(9,088)	0	(9,088)	0	0	0	0	0	1,088	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		07/01/2024	Paydown		0	0	91,971	64,709	0	(64,709)	0	(64,709)	0	0	0	0	0	8,967	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		08/01/2024	Paydown		0	0	132,471	93,204	0	(93,204)	0	(93,204)	0	0	0	0	0	14,838	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		09/01/2024	Paydown		0	0	13,936	9,805	0	(9,805)	0	(9,805)	0	0	0	0	0	1,762	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		10/01/2024	Paydown		0	0	15,151	10,660	0	(10,660)	0	(10,660)	0	0	0	0	0	2,115	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		11/01/2024	Paydown		0	0	14,053	9,887	0	(9,887)	0	(9,887)	0	0	0	0	0	2,165	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		12/01/2024	Paydown		0	0	15,265	10,740	0	(10,740)	0	(10,740)	0	0	0	0	0	2,553	08/15/2052
073685-AF-6	BEACON ROOFING SUPPLY		10/21/2024	ATHENE ANNUITY		2,959,734	3,000,000	2,944,500	2,972,805	0	7,273	0	7,273	0	2,980,078	0	(20,344)	(20,344)	126,000	11/15/2026
07384Y-NA-0	BSABS 2003-AC5 A5		01/01/2024	Paydown		777	777	768	777	0	0	0	0	0	777	0	0	0	3	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		02/01/2024	Paydown		298	298	294	298	0	0	0	0	0	298	0	0	0	3	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		03/01/2024	Paydown		500	500	494	500	0	0	0	0	0	500	0	0	0	7	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		04/01/2024	Paydown		295	295	292	295	0	0	0	0	0	295	0	0	0	5	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		05/01/2024	Paydown		267	267	264	267	0	0	0	0	0	267	0	0	0	6	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		06/01/2024	Paydown		1,391	1,391	1,375	1,391	0	0	0	0	0	1,391	0	0	0	36	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		07/01/2024	Paydown		286	286	283	286	0	0	0	0	0	286	0	0	0	9	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		08/01/2024	Paydown		308	308	305	308	0	0	0	0	0	308	0	0	0	11	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		09/01/2024	Paydown		828	828	819	828	0	0	0	0	0	828	0	0	0	33	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		10/01/2024	Paydown		916	916	905	916	0	0	0	0	0	916	0	0	0	40	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		11/01/2024	Paydown		740	740	732	740	0	0	0	0	0	740	0	0	0	36	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		12/01/2024	Paydown		274	274	271	274	0	0	0	0	0	274	0	0	0	14	10/25/2033
07386H-VR-9	BALTA 2005-7 21A1		01/01/2024	Paydown		17,154	17,154	15,672	15,781	0	1,373	0	1,373	0	17,154	0	0	0	78	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		02/01/2024	Paydown		77,719	77,774	71,052	71,548	0	6,171	0	6,171	0	77,719	0	0	0	711	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		03/01/2024	Paydown		15,429	15,429	14,096	14,194	0	1,235	0	1,235	0	15,429	0	0	0	212	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		04/01/2024	Paydown		45,450	45,511	41,577	41,868	0	3,582	0	3,582	0	45,450	0	0	0	834	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		05/01/2024	Paydown		33,967	34,219	31,262	31,480	0	2,487	0	2,487	0	33,967	0	0	0	786	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		06/01/2024	Paydown		27,044	27,178	24,829	25,002	0	2,041	0	2,041	0	27,044	0	0	0	756	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		07/01/2024	Paydown		3,633	(1,110)	(1,014)	(1,021)	0	4,653	0	4,653	0	3,633	0	0	0	252	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		08/01/2024	Paydown		44,655	44,521	40,673	40,957	0	3,698	0	3,698	0	44,655	0	0	0	1,715	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		08/15/2024	ATHENE ANNUITY		3,700,909	4,466,582	4,080,534	4,109,027	0	55,530	0	55,530	0	4,164,557	0	(463,648)	(463,648)	182,179	09/25/2035
07387A-AA-3	BSARM 2005-1 1A1		01/01/2024	Paydown		1,735	1,735	1,724	1,735	0	0	0	0	0	1,735	0	0	0	7	03/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07387A-AA-3	BSARM 2005-1 1A1		02/01/2024	Paydown		1,720	1,720	1,708	1,720	0	0	0	0	0	1,720	0	0	0	15	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		03/01/2024	Paydown		1,676	1,676	1,665	1,676	0	0	0	0	0	1,676	0	0	0	22	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		04/01/2024	Paydown		1,690	1,690	1,679	1,690	0	0	0	0	0	1,690	0	0	0	30	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		05/01/2024	Paydown		1,831	1,831	1,819	1,831	0	0	0	0	0	1,831	0	0	0	40	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		06/01/2024	Paydown		1,753	1,753	1,742	1,753	0	0	0	0	0	1,753	0	0	0	46	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		07/01/2024	Paydown		1,333	1,333	1,324	1,333	0	0	0	0	0	1,333	0	0	0	41	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		08/01/2024	Paydown		1,600	1,600	1,590	1,600	0	0	0	0	0	1,600	0	0	0	57	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		09/01/2024	Paydown		1,443	1,443	1,434	1,443	0	0	0	0	0	1,443	0	0	0	58	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		10/01/2024	Paydown		1,486	1,486	1,476	1,486	0	0	0	0	0	1,486	0	0	0	66	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		11/01/2024	Paydown		1,435	1,435	1,426	1,435	0	0	0	0	0	1,435	0	0	0	71	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		12/01/2024	Paydown		3,481	3,481	3,459	3,481	0	0	0	0	0	3,481	0	0	0	187	03/25/2035
07387A-AV-7	BSARM 2005-3 1A1		01/02/2024	Paydown		187	187	185	185	0	3	0	3	0	187	0	0	0	1	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		02/01/2024	Paydown		1,667	1,667	1,642	1,642	0	25	0	25	0	1,667	0	0	0	13	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		03/01/2024	Paydown		160	160	158	158	0	2	0	2	0	160	0	0	0	2	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		04/01/2024	Paydown		171	171	168	168	0	3	0	3	0	171	0	0	0	3	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		05/01/2024	Paydown		77	77	76	76	0	1	0	1	0	77	0	0	0	2	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		06/03/2024	Paydown		77	77	76	76	0	1	0	1	0	77	0	0	0	2	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		07/01/2024	Paydown		78	78	77	77	0	1	0	1	0	78	0	0	0	2	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		08/01/2024	Paydown		78	78	77	77	0	1	0	1	0	78	0	0	0	3	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		09/03/2024	Paydown		79	79	77	77	0	1	0	1	0	79	0	0	0	3	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		10/01/2024	Paydown		92	92	91	91	0	1	0	1	0	92	0	0	0	4	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		11/01/2024	Paydown		79	79	78	78	0	1	0	1	0	79	0	0	0	4	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		12/02/2024	Paydown		80	80	79	79	0	1	0	1	0	80	0	0	0	5	06/25/2035
073914-WC-3	BSMSI 1997-6 3A		01/01/2024	Paydown		54	54	55	55	0	(1)	0	(1)	0	54	0	0	0	0	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		02/01/2024	Paydown		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	0	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		03/01/2024	Paydown		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		04/01/2024	Paydown		101	102	103	103	0	(2)	0	(2)	0	101	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		05/01/2024	Paydown		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		06/01/2024	Paydown		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		07/01/2024	Paydown		16	16	16	16	0	0	1	(1)	0	16	0	0	0	0	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		08/01/2024	Paydown		52	52	51	53	0	1	2	(1)	0	52	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		09/01/2024	Paydown		52	52	51	53	0	1	2	(1)	0	52	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		10/01/2024	Paydown		52	52	51	53	0	1	2	(1)	0	52	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		11/01/2024	Paydown		53	53	52	54	0	1	2	(1)	0	53	0	0	0	3	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		12/01/2024	Paydown		53	53	52	54	0	1	2	(1)	0	53	0	0	0	3	06/25/2030
075887-BF-5	BECTON DICKINSON		12/15/2024	Maturity		2,945,000	2,945,000	3,081,471	2,956,530	0	(11,530)	0	(11,530)	0	2,945,000	0	0	0	109,966	12/15/2024
08160K-AE-4	BMARK 2019-B15 A5		05/14/2024	BROOKE RE2		14,667,814	17,000,000	15,549,688	15,792,426	0	71,061	0	71,061	0	15,863,487	0	(1,195,673)	(1,195,673)	225,375	12/15/2072
08162B-BG-6	BMARK 2019-B11 B		01/01/2024	Paydown		0	0	853	590	0	(590)	0	(590)	0	0	0	0	0	14	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		02/01/2024	Paydown		0	0	857	593	0	(593)	0	(593)	0	0	0	0	0	26	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		03/01/2024	Paydown		0	0	1,013	701	0	(701)	0	(701)	0	0	0	0	0	46	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		04/01/2024	Paydown		0	0	865	598	0	(598)	0	(598)	0	0	0	0	0	53	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		05/01/2024	Paydown		0	0	1,007	696	0	(696)	0	(696)	0	0	0	0	0	77	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		06/01/2024	Paydown		0	0	38,459	26,608	0	(26,608)	0	(26,608)	0	0	0	0	0	3,558	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		07/01/2024	Paydown		0	0	102,186	70,696	0	(70,696)	0	(70,696)	0	0	0	0	0	10,907	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		08/01/2024	Paydown		0	0	936	647	0	(647)	0	(647)	0	0	0	0	0	115	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		09/01/2024	Paydown		0	0	939	650	0	(650)	0	(650)	0	0	0	0	0	130	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		10/01/2024	Paydown		0	0	1,026	710	0	(710)	0	(710)	0	0	0	0	0	157	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		11/01/2024	Paydown		0	0	948	656	0	(656)	0	(656)	0	0	0	0	0	160	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		12/01/2024	Paydown		0	0	1,034	715	0	(715)	0	(715)	0	0	0	0	0	189	05/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08162Y-AE-2	BMARK 2019-B14 A5		05/14/2024	BROOKE RE2		6,610,553	7,450,000	8,290,744	7,979,387	0	(34,209)	0	(34,209)	0	7,945,178	0	(1,334,624)	(1,334,624)	102,835	12/15/2062
08163C-BC-2	BMARK 2021-B24 A5		05/14/2024	BROOKE RE2		13,384,354	16,331,000	14,742,555	14,977,746	0	64,500	0	64,500	0	15,042,246	0	(1,657,892)	(1,657,892)	191,091	03/15/2054
08163D-AG-2	BMARK 2021-B25 C		01/01/2024	Paydown		0	0	4,268	3,390	0	(3,390)	0	(3,390)	0	0	0	0	0	55	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		02/01/2024	Paydown		0	0	4,282	3,402	0	(3,402)	0	(3,402)	0	0	0	0	0	105	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		03/01/2024	Paydown		0	0	4,858	3,859	0	(3,859)	0	(3,859)	0	0	0	0	0	176	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		04/01/2024	Paydown		0	0	4,311	3,425	0	(3,425)	0	(3,425)	0	0	0	0	0	211	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		05/01/2024	Paydown		0	0	4,837	3,842	0	(3,842)	0	(3,842)	0	0	0	0	0	293	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		06/01/2024	Paydown		0	0	4,558	3,621	0	(3,621)	0	(3,621)	0	0	0	0	0	335	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		07/01/2024	Paydown		0	0	4,866	3,866	0	(3,866)	0	(3,866)	0	0	0	0	0	414	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		08/01/2024	Paydown		0	0	4,589	3,646	0	(3,646)	0	(3,646)	0	0	0	0	0	449	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		09/01/2024	Paydown		0	0	4,604	3,658	0	(3,658)	0	(3,658)	0	0	0	0	0	509	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		10/01/2024	Paydown		0	0	4,910	3,901	0	(3,901)	0	(3,901)	0	0	0	0	0	600	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		11/01/2024	Paydown		0	0	4,635	3,682	0	(3,682)	0	(3,682)	0	0	0	0	0	626	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		12/01/2024	Paydown		0	0	4,940	3,925	0	(3,925)	0	(3,925)	0	0	0	0	0	724	04/15/2054
08863*-AA-7	LOWES WHEELING		01/25/2024	Redemption		44,514	44,514	44,941	44,564	0	(50)	0	(50)	0	44,514	0	0	0	222	09/25/2025
08863*-AA-7	LOWES WHEELING		02/25/2024	Redemption		44,736	44,736	45,166	44,787	0	(50)	0	(50)	0	44,736	0	0	0	447	09/25/2025
08863*-AA-7	LOWES WHEELING		03/25/2024	Redemption		44,960	44,960	45,391	45,010	0	(51)	0	(51)	0	44,960	0	0	0	673	09/25/2025
08863*-AA-7	LOWES WHEELING		04/25/2024	Redemption		45,184	45,184	45,618	45,235	0	(51)	0	(51)	0	45,184	0	0	0	902	09/25/2025
08863*-AA-7	LOWES WHEELING		05/25/2024	Redemption		45,410	45,410	45,845	45,461	0	(51)	0	(51)	0	45,410	0	0	0	1,133	09/25/2025
08863*-AA-7	LOWES WHEELING		06/25/2024	Redemption		45,636	45,636	46,074	45,688	0	(51)	0	(51)	0	45,636	0	0	0	1,367	09/25/2025
08863*-AA-7	LOWES WHEELING		07/25/2024	Redemption		45,864	45,864	46,304	45,916	0	(52)	0	(52)	0	45,864	0	0	0	1,603	09/25/2025
08863*-AA-7	LOWES WHEELING		08/25/2024	Redemption		46,093	46,093	46,535	46,145	0	(52)	0	(52)	0	46,093	0	0	0	1,841	09/25/2025
08863*-AA-7	LOWES WHEELING		09/25/2024	Redemption		46,323	46,323	46,768	46,375	0	(52)	0	(52)	0	46,323	0	0	0	2,081	09/25/2025
08863*-AA-7	LOWES WHEELING		10/25/2024	Redemption		46,554	46,554	47,001	46,607	0	(52)	0	(52)	0	46,554	0	0	0	2,324	09/25/2025
08863*-AA-7	LOWES WHEELING		11/25/2024	Redemption		46,787	46,787	47,236	46,839	0	(53)	0	(53)	0	46,787	0	0	0	2,569	09/25/2025
08863*-AA-7	LOWES WHEELING		12/25/2024	Redemption		47,020	47,020	47,471	47,073	0	(53)	0	(53)	0	47,020	0	0	0	2,817	09/25/2025
08881@-AA-3	ABBOTT LABORATORIES		01/15/2024	Redemption		51,526	51,526	51,526	51,526	0	0	0	0	0	51,526	0	0	0	201	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		02/15/2024	Redemption		51,727	51,727	51,727	51,727	0	0	0	0	0	51,727	0	0	0	403	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		03/15/2024	Redemption		51,928	51,928	51,928	51,928	0	0	0	0	0	51,928	0	0	0	608	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		04/15/2024	Redemption		52,131	52,131	52,131	52,131	0	0	0	0	0	52,131	0	0	0	813	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		05/15/2024	Redemption		52,334	52,334	52,334	52,334	0	0	0	0	0	52,334	0	0	0	1,021	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		06/15/2024	Redemption		52,538	52,538	52,538	52,538	0	0	0	0	0	52,538	0	0	0	1,229	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		07/15/2024	Redemption		52,743	52,743	52,743	52,743	0	0	0	0	0	52,743	0	0	0	1,440	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		08/15/2024	Redemption		52,949	52,949	52,949	52,949	0	0	0	0	0	52,949	0	0	0	1,652	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		09/15/2024	Redemption		53,155	53,155	53,155	53,155	0	0	0	0	0	53,155	0	0	0	1,866	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		10/15/2024	Redemption		53,363	53,363	53,363	53,363	0	0	0	0	0	53,363	0	0	0	2,081	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		11/15/2024	Redemption		53,571	53,571	53,571	53,571	0	0	0	0	0	53,571	0	0	0	2,298	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		12/15/2024	Redemption		53,780	53,780	53,780	53,780	0	0	0	0	0	53,780	0	0	0	2,517	06/15/2032
09062X-AH-6	BIOGEN		03/25/2024	GOLDMAN SACHS		4,224,500	5,000,000	5,052,800	5,035,791	0	(1,300)	0	(1,300)	0	5,034,491	0	(809,991)	(809,991)	45,625	05/01/2030
092114-AB-3	BLACK HILLS POWER		05/14/2024	BROOKE RE2		5,043,909	5,000,000	4,996,550	4,996,986	0	394	0	394	0	4,997,380	0	46,529	46,529	164,184	11/01/2039
09581#-AA-2	BLUE OWL GP STAKE		01/01/2024	DIRECT		2,049,689	1,996,000	1,996,000	1,996,000	0	0	0	0	0	1,996,000	0	53,689	53,689	44,940	08/22/2043
09581@-AA-4	BLUE OWL GP STAKE		01/01/2024	DIRECT		2,057,904	2,004,000	2,004,000	2,004,000	0	0	0	0	0	2,004,000	0	53,904	53,904	45,120	08/22/2043
097023-AU-9	BOEING		03/18/2024	CITICORP		2,015,400	2,000,000	2,572,880	2,334,379	0	(6,715)	0	(6,715)	0	2,327,663	0	(312,263)	(312,263)	73,160	02/15/2033
097023-AU-9	BOEING		03/19/2024	MILLENNIUM ADVISORS		1,011,540	1,000,000	1,286,440	1,167,189	0	(3,401)	0	(3,401)	0	1,163,788	0	(152,248)	(152,248)	36,750	02/15/2033
097023-AU-9	BOEING		04/12/2024	MARKET AXESS		1,980,220	2,000,000	2,572,880	2,334,379	0	(8,984)	0	(8,984)	0	2,325,395	0	(345,175)	(345,175)	82,007	02/15/2033
097023-AU-9	BOEING		11/21/2024	BARCLAYS CAPITAL		15,263,850	15,000,000	18,822,030	17,507,839	0	(208,160)	0	(208,160)	0	17,299,679	0	(2,035,829)	(2,035,829)	1,166,302	02/15/2033
097023-BA-2	BOEING		10/15/2024	MIZUHO SECURITIES USA		6,758,150	7,000,000	7,142,953	7,114,836	0	(4,790)	0	(4,790)	0	7,110,047	0	(351,897)	(351,897)	480,934	02/15/2040
097023-BA-2	BOEING		10/15/2024	BANK OF AMERICA		5,790,420	6,000,000	5,880,138	5,897,157	0	2,965	0	2,965	0	5,900,122	0	(109,702)	(109,702)	412,229	02/15/2040
097023-CD-5	BOEING		05/06/2024	MILLENNIUM ADVISORS		618,380	700,000	625,771	641,529	0	3,527	0	3,527	0	645,056	0	(26,676)	(26,676)	15,369	03/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
097023-CT-0	BOEING		10/10/2024	SG AMERICAS		1,494,120	1,500,000	1,658,870	1,561,399	0	(35,643)	0	(35,643)	0	1,525,756	0	(31,636)	(31,636)	69,063	05/01/2025
09748R-AA-6	BOJA 2020-1A A2		10/20/2024	Paydown		17,714,475	17,714,475	17,745,554	17,722,942	0	(8,467)	0	(8,467)	0	17,714,475	0	0	0	675,047	10/20/2050
09751#-AA-6	NEBRASKA MEDICINE		01/15/2024	Redemption		20,715	20,715	20,715	20,715	0	0	0	0	0	20,715	0	0	0	52	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		02/15/2024	Redemption		20,767	20,767	20,767	20,767	0	0	0	0	0	20,767	0	0	0	104	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		03/15/2024	Redemption		20,819	20,819	20,819	20,819	0	0	0	0	0	20,819	0	0	0	156	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		04/15/2024	Redemption		20,871	20,871	20,871	20,871	0	0	0	0	0	20,871	0	0	0	209	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		05/15/2024	Redemption		20,923	20,923	20,923	20,923	0	0	0	0	0	20,923	0	0	0	262	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		06/15/2024	Redemption		20,976	20,976	20,976	20,976	0	0	0	0	0	20,976	0	0	0	315	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		07/15/2024	Redemption		21,028	21,028	21,028	21,028	0	0	0	0	0	21,028	0	0	0	368	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		08/15/2024	Redemption		21,081	21,081	21,081	21,081	0	0	0	0	0	21,081	0	0	0	422	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		09/15/2024	Redemption		21,133	21,133	21,133	21,133	0	0	0	0	0	21,133	0	0	0	475	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		10/15/2024	Redemption		21,186	21,186	21,186	21,186	0	0	0	0	0	21,186	0	0	0	530	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		11/15/2024	Redemption		22,330	22,330	22,330	22,330	0	0	0	0	0	22,330	0	0	0	614	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		12/15/2024	Redemption		22,386	22,386	22,386	22,386	0	0	0	0	0	22,386	0	0	0	672	12/15/2041
099724-AJ-5	BORGWARNER		08/16/2024	Call 99.2380		1,488,570	1,500,000	1,496,970	1,499,526	0	239	0	239	0	1,499,766	0	0	0	35,351	03/15/2025
103186-AB-8	BOXER PARENT		07/30/2024	Call 100.0000		1,097,000	1,097,000	1,097,000	1,097,000	0	0	0	0	0	1,097,000	0	0	0	64,917	10/02/2025
10373Q-BU-3	BP CAP MARKETS AMERICA		11/12/2024	MORGAN STANLEY		639,254	653,000	653,000	653,000	0	0	0	0	0	653,000	0	(13,746)	(13,746)	39,278	02/13/2033
11042A-AA-2	BRITISH AIRWAYS		03/20/2024	Redemption		483,938	483,938	494,628	485,142	0	(1,205)	0	(1,205)	0	483,938	0	0	0	5,596	06/20/2024
11042A-AA-2	BRITISH AIRWAYS		06/20/2024	Redemption		1,174,451	1,174,451	1,200,394	1,177,375	0	(2,924)	0	(2,924)	0	1,174,451	0	0	0	27,159	06/20/2024
11042C-AA-8	BRITISH AIR 21-1 A PPT		03/15/2024	Redemption		15,194	15,194	15,194	15,194	0	0	0	0	0	15,194	0	0	0	110	03/15/2035
11042C-AA-8	BRITISH AIR 21-1 A PPT		06/15/2024	Redemption		15,358	15,358	15,358	15,358	0	0	0	0	0	15,358	0	0	0	223	03/15/2035
11042C-AA-8	BRITISH AIR 21-1 A PPT		09/15/2024	Redemption		15,522	15,522	15,522	15,522	0	0	0	0	0	15,522	0	0	0	338	03/15/2035
11042C-AA-8	BRITISH AIR 21-1 A PPT		12/15/2024	Redemption		15,688	15,688	15,688	15,688	0	0	0	0	0	15,688	0	0	0	455	03/15/2035
11043X-AA-1	BRITISH AIR 19-1 AA PTT		03/15/2024	Redemption		41,489	41,489	41,489	41,489	0	0	0	0	0	41,489	0	0	0	343	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		06/15/2024	Redemption		42,167	42,167	42,167	42,167	0	0	0	0	0	42,167	0	0	0	696	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		09/15/2024	Redemption		42,850	42,850	42,850	42,850	0	0	0	0	0	42,850	0	0	0	1,061	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		12/15/2024	Redemption		43,539	43,539	43,539	43,539	0	0	0	0	0	43,539	0	0	0	1,437	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		02/15/2024	Redemption		25,687	25,687	26,296	26,149	0	(462)	0	(462)	0	25,687	0	0	0	273	11/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		05/15/2024	Redemption		25,687	25,687	26,296	26,149	0	(462)	0	(462)	0	25,687	0	0	0	546	11/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		08/15/2024	Redemption		25,687	25,687	26,296	26,149	0	(462)	0	(462)	0	25,687	0	0	0	819	11/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		11/15/2024	Redemption		25,687	25,687	26,296	26,149	0	(462)	0	(462)	0	25,687	0	0	0	1,092	11/15/2032
115236-AE-1	BROWN & BROWN INC		03/06/2024	TRUIST		6,413,260	7,000,000	6,975,080	6,978,429	0	707	0	707	0	6,979,136	0	(565,876)	(565,876)	139,650	03/17/2032
12189L-AT-8	BURLINGTON		09/01/2024	Maturity		4,000,000	4,000,000	3,990,840	3,999,165	0	835	0	835	0	4,000,000	0	0	0	136,000	09/01/2024
12327B-AA-4	BJETS 2021-1A A		01/15/2024	Paydown		192,080	192,080	192,078	192,078	0	2	0	2	0	192,080	0	0	0	346	04/15/2036
12327B-AA-4	BJETS 2021-1A A		02/15/2024	Paydown		386,827	386,827	386,823	386,823	0	4	0	4	0	386,827	0	0	0	1,394	04/15/2036
12327B-AA-4	BJETS 2021-1A A		03/15/2024	Paydown		106,949	106,949	106,948	106,948	0	1	0	1	0	106,949	0	0	0	578	04/15/2036
12327B-AA-4	BJETS 2021-1A A		04/15/2024	Paydown		1,192,500	1,192,500	1,192,489	1,192,489	0	11	0	11	0	1,192,500	0	0	0	8,594	04/15/2036
12327B-AA-4	BJETS 2021-1A A		05/15/2024	Paydown		95,096	95,096	95,095	95,095	0	1	0	1	0	95,096	0	0	0	857	04/15/2036
12327B-AA-4	BJETS 2021-1A A		06/15/2024	Paydown		92,444	92,444	92,443	92,443	0	1	0	1	0	92,444	0	0	0	999	04/15/2036
12327B-AA-4	BJETS 2021-1A A		07/15/2024	Paydown		84,218	84,218	84,217	84,217	0	1	0	1	0	84,218	0	0	0	1,062	04/15/2036
12327B-AA-4	BJETS 2021-1A A		08/15/2024	Paydown		85,917	85,917	85,916	85,916	0	1	0	1	0	85,917	0	0	0	1,238	04/15/2036
12327B-AA-4	BJETS 2021-1A A		09/15/2024	Paydown		6,299,191	6,299,191	6,299,134	6,299,134	0	57	0	57	0	6,299,191	0	0	0	134,713	04/15/2036
12327B-AB-2	BJETS 2021-1A B		01/15/2024	Paydown		26,137	26,137	26,137	26,137	0	0	0	0	0	26,137	0	0	0	64	04/15/2036
12327B-AB-2	BJETS 2021-1A B		02/15/2024	Paydown		45,524	45,524	45,523	45,523	0	0	0	0	0	45,524	0	0	0	221	04/15/2036
12327B-AB-2	BJETS 2021-1A B		03/15/2024	Paydown		11,507	11,507	11,506	11,506	0	0	0	0	0	11,507	0	0	0	84	04/15/2036
12327B-AB-2	BJETS 2021-1A B		04/15/2024	Paydown		146,368	146,368	146,367	146,367	0	1	0	1	0	146,368	0	0	0	1,424	04/15/2036
12327B-AB-2	BJETS 2021-1A B		05/15/2024	Paydown		10,302	10,302	10,302	10,302	0	0	0	0	0	10,302	0	0	0	125	04/15/2036
12327B-AB-2	BJETS 2021-1A B		06/15/2024	Paydown		10,302	10,302	10,302	10,302	0	0	0	0	0	10,302	0	0	0	150	04/15/2036
12327B-AB-2	BJETS 2021-1A B		07/15/2024	Paydown		10,302	10,302	10,302	10,302	0	0	0	0	0	10,302	0	0	0	175	04/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12327B-AB-2	BJETS 2021-1A B		08/15/2024	Paydown		10,302	10,302	10,302	10,302	0	0	0	0	0	10,302	0	0	0	200	04/15/2036
12327B-AB-2	BJETS 2021-1A B		09/15/2024	Paydown		1,112,660	1,112,660	1,112,651	1,112,656	0	4	0	4	0	1,112,660	0	0	0	32,116	04/15/2036
12327F-AA-5	BJETS 20-1		01/15/2024	Paydown		14,574	14,574	14,574	14,574	0	0	0	0	0	14,574	0	0	0	36	11/15/2035
12327F-AA-5	BJETS 20-1		02/15/2024	Paydown		51,455	51,455	51,454	51,454	0	1	0	1	0	51,455	0	0	0	256	11/15/2035
12327F-AA-5	BJETS 20-1		03/15/2024	Paydown		12,415	12,415	12,415	12,415	0	0	0	0	0	12,415	0	0	0	93	11/15/2035
12327F-AA-5	BJETS 20-1		04/15/2024	Paydown		808,193	808,193	808,181	808,181	0	12	0	12	0	808,193	0	0	0	13,793	11/15/2035
1248EP-BT-9	CCO HOLDINGS		09/26/2024	ATHENE ANNUITY		572,970	585,000	580,011	582,745	0	469	0	469	0	583,213	0	(10,243)	(10,243)	27,066	05/01/2027
1248MB-AL-9	CBASS 2007-CB2 A2E		01/01/2024	Paydown		42,120	42,120	30,183	18,441	0	23,679	0	23,679	0	42,120	0	0	0	68	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		02/01/2024	Paydown		19,651	19,651	14,082	8,604	0	11,047	0	11,047	0	19,651	0	0	0	65	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		03/01/2024	Paydown		51,839	51,839	37,148	22,697	0	29,142	0	29,142	0	51,839	0	0	0	263	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		04/01/2024	Paydown		15,844	15,844	11,354	6,937	0	8,907	0	8,907	0	15,844	0	0	0	109	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		05/01/2024	Paydown		12,378	12,378	8,870	5,419	0	6,959	0	6,959	0	12,378	0	0	0	122	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		06/01/2024	Paydown		8,611	8,611	6,171	3,770	0	4,841	0	4,841	0	8,611	0	0	0	112	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		07/01/2024	Paydown		21,933	21,933	15,717	9,603	0	12,330	0	12,330	0	21,933	0	0	0	338	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		08/01/2024	Paydown		32,995	32,995	23,645	14,446	0	18,549	0	18,549	0	32,995	0	0	0	673	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		09/01/2024	Paydown		41,194	41,194	29,520	18,036	0	23,158	0	23,158	0	41,194	0	0	0	911	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		10/01/2024	Paydown		11,177	11,177	8,009	4,894	0	6,283	0	6,283	0	11,177	0	0	0	263	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		11/01/2024	Paydown		15,116	15,116	10,832	6,618	0	8,498	0	8,498	0	15,116	0	0	0	433	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		12/01/2024	Paydown		12,369	12,369	8,864	5,415	0	6,953	0	6,953	0	12,369	0	0	0	370	02/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3		01/01/2024	Paydown		7,137	7,137	4,844	3,660	0	3,476	0	3,476	0	7,137	0	0	0	9	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		02/01/2024	Paydown		3,432	3,432	2,329	1,760	0	1,672	0	1,672	0	3,432	0	0	0	12	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		03/01/2024	Paydown		2,752	2,752	1,868	1,411	0	1,340	0	1,340	0	2,752	0	0	0	22	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		04/01/2024	Paydown		3,453	3,453	2,344	1,771	0	1,682	0	1,682	0	3,453	0	0	0	36	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		05/01/2024	Paydown		3,206	3,206	2,176	1,644	0	1,562	0	1,562	0	3,206	0	0	0	40	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		06/01/2024	Paydown		18,861	18,861	12,802	9,674	0	9,188	0	9,188	0	18,861	0	0	0	292	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		07/01/2024	Paydown		6,679	6,679	4,533	3,425	0	3,253	0	3,253	0	6,679	0	0	0	130	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		08/01/2024	Paydown		4,241	4,241	2,878	2,175	0	2,066	0	2,066	0	4,241	0	0	0	96	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		09/01/2024	Paydown		5,825	5,825	3,954	2,988	0	2,837	0	2,837	0	5,825	0	0	0	146	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		10/01/2024	Paydown		16,329	16,329	11,083	8,375	0	7,954	0	7,954	0	16,329	0	0	0	429	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		11/01/2024	Paydown		4,995	4,995	3,390	2,562	0	2,433	0	2,433	0	4,995	0	0	0	146	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		12/26/2024	Paydown		14,125	14,125	9,587	7,244	0	6,881	0	6,881	0	14,125	0	0	0	442	12/25/2036
12510H-AE-0	CAUTO 2020-1A A5		01/16/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	3	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		02/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	5	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		03/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	7	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		04/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	10	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		05/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	12	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		06/17/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	15	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		07/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	17	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		08/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	19	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		09/16/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	22	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		10/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	24	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		11/15/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	27	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		12/16/2024	Paydown		833	833	846	841	0	(8)	0	(8)	0	833	0	0	0	29	02/15/2050
12511E-AC-0	CCG 2021-2 A2		01/14/2024	Paydown		77,929	77,929	77,067	77,550	0	378	0	378	0	77,929	0	0	0	35	03/14/2029
12511E-AC-0	CCG 2021-2 A2		02/14/2024	Paydown		101,095	101,095	99,977	100,604	0	491	0	491	0	101,095	0	0	0	91	03/14/2029
12511E-AC-0	CCG 2021-2 A2		03/14/2024	Paydown		68,430	68,430	67,673	68,098	0	332	0	332	0	68,430	0	0	0	92	03/14/2029
12511E-AC-0	CCG 2021-2 A2		04/14/2024	Paydown		96,141	96,141	95,078	95,675	0	467	0	467	0	96,141	0	0	0	173	03/14/2029
12511E-AC-0	CCG 2021-2 A2		05/14/2024	Paydown		82,640	82,640	81,726	82,239	0	401	0	401	0	82,640	0	0	0	186	03/14/2029
12511E-AC-0	CCG 2021-2 A2		06/14/2024	Paydown		71,128	71,128	70,341	70,782	0	345	0	345	0	71,128	0	0	0	192	03/14/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12511E-AC-0	CCG 2021-2 A2		07/14/2024	Paydown		58,692	58,692	58,043	58,408	0	285	0	285	0	58,692	0	0	0	185	03/14/2029
12511E-AC-0	CCG 2021-2 A2		08/14/2024	Paydown		39,736	39,736	39,296	39,543	0	193	0	193	0	39,736	0	0	0	143	03/14/2029
12511E-AC-0	CCG 2021-2 A2		09/14/2024	Paydown		59,823	59,823	59,162	59,533	0	290	0	290	0	59,823	0	0	0	242	03/14/2029
12511E-AC-0	CCG 2021-2 A2		10/14/2024	Paydown		73,300	73,300	72,489	72,944	0	356	0	356	0	73,300	0	0	0	330	03/14/2029
12511E-AC-0	CCG 2021-2 A2		11/14/2024	Paydown		72,166	72,166	71,368	71,815	0	350	0	350	0	72,166	0	0	0	357	03/14/2029
12511E-AC-0	CCG 2021-2 A2		12/14/2024	Paydown		47,454	47,454	46,929	47,224	0	230	0	230	0	47,454	0	0	0	256	03/14/2029
12512J-AX-2	CD 2018-CD7 XA		01/02/2024	Paydown		0	0	4,131	2,822	0	(2,822)	0	(2,822)	0	0	0	0	0	69	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		02/01/2024	Paydown		0	0	4,149	2,834	0	(2,834)	0	(2,834)	0	0	0	0	0	124	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		03/01/2024	Paydown		0	0	4,939	3,373	0	(3,373)	0	(3,373)	0	0	0	0	0	213	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		04/01/2024	Paydown		0	0	4,188	2,860	0	(2,860)	0	(2,860)	0	0	0	0	0	250	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		05/01/2024	Paydown		0	0	4,590	3,136	0	(3,136)	0	(3,136)	0	0	0	0	0	335	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		06/03/2024	Paydown		0	0	4,225	2,886	0	(2,886)	0	(2,886)	0	0	0	0	0	379	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		07/01/2024	Paydown		0	0	4,627	3,160	0	(3,160)	0	(3,160)	0	0	0	0	0	476	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		08/01/2024	Paydown		0	0	4,263	2,912	0	(2,912)	0	(2,912)	0	0	0	0	0	510	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		09/01/2024	Paydown		0	0	4,281	2,924	0	(2,924)	0	(2,924)	0	0	0	0	0	583	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		10/01/2024	Paydown		0	0	4,681	3,198	0	(3,198)	0	(3,198)	0	0	0	0	0	700	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		11/01/2024	Paydown		0	0	4,320	2,950	0	(2,950)	0	(2,950)	0	0	0	0	0	717	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		12/01/2024	Paydown		0	0	4,718	3,223	0	(3,223)	0	(3,223)	0	0	0	0	0	846	08/15/2051
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2024	Redemption		91,630	91,630	91,630	91,630	0	0	0	0	0	91,630	0	0	0	2,190	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2024	Redemption		229,076	229,076	229,076	229,076	0	0	0	0	0	229,076	0	0	0	5,475	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2024	Redemption		137,446	137,446	137,446	137,446	0	0	0	0	0	137,446	0	0	0	3,285	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		09/01/2024	RILA		4,170,529	4,170,529	4,170,529	4,170,529	0	0	0	0	0	4,170,529	0	0	0	133,455	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		12/31/2024	Redemption		331,678	331,678	331,678	331,678	0	0	0	0	0	331,678	0	0	0	15,854	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		12/31/2024	Redemption		199,007	199,007	199,007	199,007	0	0	0	0	0	199,007	0	0	0	9,513	06/30/2037
12515B-AF-5	CD 2019-CD8 XA		01/01/2024	Paydown		0	0	2,159	1,452	0	(1,452)	0	(1,452)	0	0	0	0	0	29	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		02/01/2024	Paydown		0	0	2,167	1,457	0	(1,457)	0	(1,457)	0	0	0	0	0	55	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		03/01/2024	Paydown		0	0	2,558	1,720	0	(1,720)	0	(1,720)	0	0	0	0	0	95	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		04/01/2024	Paydown		0	0	2,185	1,469	0	(1,469)	0	(1,469)	0	0	0	0	0	110	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		05/01/2024	Paydown		0	0	2,385	1,603	0	(1,603)	0	(1,603)	0	0	0	0	0	149	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		06/01/2024	Paydown		0	0	2,203	1,481	0	(1,481)	0	(1,481)	0	0	0	0	0	167	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		07/01/2024	Paydown		0	0	68,486	46,047	0	(46,047)	0	(46,047)	0	0	0	0	0	6,013	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		08/01/2024	Paydown		0	0	2,108	1,417	0	(1,417)	0	(1,417)	0	0	0	0	0	213	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		09/01/2024	Paydown		0	0	2,116	1,423	0	(1,423)	0	(1,423)	0	0	0	0	0	242	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		10/01/2024	Paydown		0	0	2,306	1,550	0	(1,550)	0	(1,550)	0	0	0	0	0	291	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		11/01/2024	Paydown		0	0	2,133	1,434	0	(1,434)	0	(1,434)	0	0	0	0	0	297	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		12/01/2024	Paydown		0	0	2,322	1,561	0	(1,561)	0	(1,561)	0	0	0	0	0	352	08/15/2057
12519*-AA-7	CED ALAMO		06/30/2024	Redemption		653,501	653,501	653,501	653,501	0	0	0	0	0	653,501	0	0	0	14,810	12/31/2040
12519*-AA-7	CED ALAMO		12/31/2024	Redemption		702,295	702,295	702,295	702,295	0	0	0	0	0	702,295	0	0	0	31,916	12/31/2040
12527G-AE-3	CF INDUSTRIES		05/14/2024	BROOKE RE2		1,037,058	1,130,000	1,033,950	1,043,974	0	831	0	831	0	1,044,805	0	(7,747)	(7,747)	40,323	03/15/2044
12527G-AH-6	CF INDUSTRIES		03/25/2024	GOLDMAN SACHS		4,888,850	5,000,000	5,389,350	5,181,776	0	(14,357)	0	(14,357)	0	5,167,419	0	(278,569)	(278,569)	72,500	12/01/2026
12528A-AL-3	CGDB 2019-MOB F		05/15/2024	Paydown		400,000	400,000	388,470	398,829	0	1,171	0	1,171	0	400,000	0	0	0	13,506	11/15/2036
12528A-AN-9	CGDB 2019-MOB G		05/15/2024	Paydown		399,937	400,000	385,047	395,919	0	4,018	0	4,018	0	399,937	0	0	0	14,315	11/15/2036
12531W-BC-5	CFCRE 2016-C3 XA		01/02/2024	Paydown		0	0	1,943	910	0	(910)	0	(910)	0	0	0	0	0	49	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		02/01/2024	Paydown		0	0	1,951	914	0	(914)	0	(914)	0	0	0	0	0	91	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		03/01/2024	Paydown		0	0	2,241	1,049	0	(1,049)	0	(1,049)	0	0	0	0	0	154	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		04/01/2024	Paydown		0	0	1,969	922	0	(922)	0	(922)	0	0	0	0	0	185	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		05/01/2024	Paydown		0	0	2,117	991	0	(991)	0	(991)	0	0	0	0	0	244	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		06/03/2024	Paydown		0	0	1,986	930	0	(930)	0	(930)	0	0	0	0	0	279	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		07/01/2024	Paydown		0	0	2,134	999	0	(999)	0	(999)	0	0	0	0	0	346	01/10/2048

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12531W-BC-5	CFCRE 2016-C3 XA		08/01/2024	Paydown		0	0	108,606	50,846	0	(50,846)	0	(50,846)	0	0	0	0	0	20,133	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		09/03/2024	Paydown		0	0	2,012	942	0	(942)	0	(942)	0	0	0	0	0	478	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		10/01/2024	Paydown		0	0	2,159	1,011	0	(1,011)	0	(1,011)	0	0	0	0	0	558	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		11/01/2024	Paydown		0	0	2,029	950	0	(950)	0	(950)	0	0	0	0	0	575	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		12/01/2024	Paydown		0	0	2,176	1,019	0	(1,019)	0	(1,019)	0	0	0	0	0	662	01/10/2048
12564E-AA-0	OMW 2020-OMW C		01/01/2024	Paydown		2,083	2,083	2,106	2,106	0	(23)	0	(23)	0	2,083	0	0	0	4	04/25/2051
12564E-AA-0	OMW 2020-OMW C		02/01/2024	Paydown		2,321	2,321	2,347	2,347	0	(26)	0	(26)	0	2,321	0	0	0	10	04/25/2051
12564E-AA-0	OMW 2020-OMW C		03/01/2024	Paydown		2,363	2,363	2,389	2,389	0	(27)	0	(27)	0	2,363	0	0	0	15	04/25/2051
12564E-AA-0	OMW 2020-OMW C		04/01/2024	Paydown		2,378	2,378	2,405	2,405	0	(27)	0	(27)	0	2,378	0	0	0	20	04/25/2051
12564E-AA-0	OMW 2020-OMW C		05/01/2024	Paydown		10,318	10,318	10,434	10,434	0	(116)	0	(116)	0	10,318	0	0	0	107	04/25/2051
12564E-AA-0	OMW 2020-OMW C		06/01/2024	Paydown		12,950	12,950	13,096	13,096	0	(146)	0	(146)	0	12,950	0	0	0	162	04/25/2051
12564E-AA-0	OMW 2020-OMW C		07/01/2024	Paydown		2,352	2,352	2,379	2,379	0	(26)	0	(26)	0	2,352	0	0	0	34	04/25/2051
12564E-AA-0	OMW 2020-OMW C		08/01/2024	Paydown		8,980	8,980	9,081	9,081	0	(101)	0	(101)	0	8,980	0	0	0	150	04/25/2051
12564E-AA-0	OMW 2020-OMW C		09/01/2024	Paydown		5,891	5,891	5,957	5,957	0	(66)	0	(66)	0	5,891	0	0	0	110	04/25/2051
12564E-AA-0	OMW 2020-OMW C		10/01/2024	Paydown		4,026	4,026	4,071	4,071	0	(45)	0	(45)	0	4,026	0	0	0	84	04/25/2051
12564E-AA-0	OMW 2020-OMW C		11/01/2024	Paydown		5,155	5,155	5,213	5,213	0	(58)	0	(58)	0	5,155	0	0	0	118	04/25/2051
12564E-AA-0	OMW 2020-OMW C		12/01/2024	Paydown		2,369	2,369	2,396	2,396	0	(27)	0	(27)	0	2,369	0	0	0	59	04/25/2051
12591U-AF-0	COMM 2014-UBS2 A5		01/01/2024	Paydown		5,871,163	5,871,163	6,047,011	5,871,163	0	0	0	0	0	5,871,163	0	0	0	18,448	03/10/2047
12591U-AF-0	COMM 2014-UBS2 A5		02/01/2024	Paydown		615,836	615,836	634,281	615,836	0	0	0	0	0	615,836	0	0	0	3,968	03/10/2047
12592B-AJ-3	CNH INDUSTRIAL		01/15/2024	Maturity		5,000,000	5,000,000	4,985,050	4,999,717	0	283	0	283	0	5,000,000	0	0	0	105,000	01/15/2024
12592M-BK-5	COMM 2014-LC17 A5		07/01/2024	Paydown		1,649,597	1,649,597	1,692,055	1,650,653	0	(1,056)	0	(1,056)	0	1,649,597	0	0	0	37,692	10/10/2047
12592M-BK-5	COMM 2014-LC17 A5		08/01/2024	Paydown		6,229,503	6,229,503	6,389,838	6,233,490	0	(3,987)	0	(3,987)	0	6,229,503	0	0	0	162,673	10/10/2047
12592M-BK-5	COMM 2014-LC17 A5		09/01/2024	Paydown		13,630,900	13,630,900	13,981,733	13,639,624	0	(8,725)	0	(8,725)	0	13,630,900	0	0	0	400,442	10/10/2047
12610@-AA-3	CED CALIFORNIA HOLDINGS IV		06/30/2024	Redemption		309,168	309,168	309,168	309,168	0	0	0	0	0	309,168	0	0	0	7,873	12/30/2038
12610@-AA-3	CED CALIFORNIA HOLDINGS IV		12/30/2024	Redemption		396,746	396,746	396,746	396,746	0	0	0	0	0	396,746	0	0	0	17,682	12/30/2038
126307-AH-0	CSC HOLDINGS		01/18/2024	BNP PARIBAS		1,246,875	1,250,000	1,231,250	1,245,906	0	480	0	480	0	1,246,386	0	489	489	9,297	06/01/2024
126307-AH-0	CSC HOLDINGS		01/18/2024	BNP PARIBAS		997,500	1,000,000	969,770	993,400	0	829	0	829	0	994,228	0	3,272	3,272	7,438	06/01/2024
126307-BB-2	CSC HOLDINGS		06/11/2024	JEFFERIES & COMPANY		314,375	500,000	439,350	449,527	0	2,695	0	2,695	0	452,222	0	(137,847)	(137,847)	10,943	12/01/2030
126307-BB-2	CSC HOLDINGS		06/11/2024	JEFFERIES & COMPANY		471,563	750,000	659,025	674,290	0	4,042	0	4,042	0	678,332	0	(206,770)	(206,770)	16,414	12/01/2030
12630D-AY-0	COMM 2014-CR14 A4		01/01/2024	Paydown		4,087,503	4,087,503	4,176,494	4,087,503	0	0	0	0	0	4,087,503	0	0	0	14,429	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		01/12/2024	Paydown		692,797	692,797	723,513	692,797	0	0	0	0	0	692,797	0	0	0	2,446	02/10/2047
12648-HJ-5	CSX		11/21/2024	BARCLAYS CAPITAL		9,735,400	10,000,000	10,524,522	10,365,029	0	(79,657)	0	(79,657)	0	10,285,373	0	(549,973)	(549,973)	465,500	03/01/2028
12644@-AU-9	HOME DEPOT		01/15/2024	Redemption		54,720	54,720	54,720	54,720	0	0	0	0	0	54,720	0	0	0	341	01/15/2033
12644@-AU-9	HOME DEPOT		02/15/2024	Redemption		55,061	55,061	55,061	55,061	0	0	0	0	0	55,061	0	0	0	686	01/15/2033
12644@-AU-9	HOME DEPOT		03/15/2024	Redemption		55,403	55,403	55,403	55,403	0	0	0	0	0	55,403	0	0	0	1,035	01/15/2033
12644@-AU-9	HOME DEPOT		04/15/2024	Redemption		55,748	55,748	55,748	55,748	0	0	0	0	0	55,748	0	0	0	1,388	01/15/2033
12644@-AU-9	HOME DEPOT		05/15/2024	Redemption		56,095	56,095	56,095	56,095	0	0	0	0	0	56,095	0	0	0	1,746	01/15/2033
12644@-AU-9	HOME DEPOT		06/15/2024	Redemption		56,444	56,444	56,444	56,444	0	0	0	0	0	56,444	0	0	0	2,108	01/15/2033
12644@-AU-9	HOME DEPOT		07/15/2024	Redemption		56,796	56,796	56,796	56,796	0	0	0	0	0	56,796	0	0	0	2,475	01/15/2033
12644@-AU-9	HOME DEPOT		08/15/2024	Redemption		57,149	57,149	57,149	57,149	0	0	0	0	0	57,149	0	0	0	2,846	01/15/2033
12644@-AU-9	HOME DEPOT		09/15/2024	Redemption		57,505	57,505	57,505	57,505	0	0	0	0	0	57,505	0	0	0	3,222	01/15/2033
12644@-AU-9	HOME DEPOT		10/15/2024	Redemption		57,863	57,863	57,863	57,863	0	0	0	0	0	57,863	0	0	0	3,602	01/15/2033
12644@-AU-9	HOME DEPOT		11/15/2024	Redemption		58,223	58,223	58,223	58,223	0	0	0	0	0	58,223	0	0	0	3,987	01/15/2033
12644@-AU-9	HOME DEPOT		12/15/2024	Redemption		58,586	58,586	58,586	58,586	0	0	0	0	0	58,586	0	0	0	4,376	01/15/2033
126650-BP-4	CVS		01/10/2024	Redemption		46,121	46,121	46,121	46,121	0	0	0	0	0	46,121	0	0	0	232	12/10/2028
126650-BP-4	CVS		01/10/2024	Redemption		51,653	51,653	48,649	50,823	0	830	0	830	0	51,653	0	0	0	260	12/10/2028
126650-BP-4	CVS		02/10/2024	Redemption		46,353	46,353	46,353	46,353	0	0	0	0	0	46,353	0	0	0	466	12/10/2028
126650-BP-4	CVS		02/10/2024	Redemption		51,913	51,913	48,894	51,079	0	834	0	834	0	51,913	0	0	0	522	12/10/2028
126650-BP-4	CVS		03/10/2024	Redemption		46,586	46,586	46,586	46,586	0	0	0	0	0	46,586	0	0	0	703	12/10/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-BP-4	CVS		03/10/2024	Redemption		52,174	52,174	49,139	51,336	0	(838)	0	(838)	0	52,174	0	0	0	787	12/10/2028
126650-BP-4	CVS		04/10/2024	Redemption		57,819	57,819	57,819	57,819	0	0	0	0	0	57,819	0	0	0	1,163	12/10/2028
126650-BP-4	CVS		04/10/2024	Redemption		52,246	52,246	49,208	51,407	0	(839)	0	(839)	0	52,246	0	0	0	1,050	12/10/2028
126650-BP-4	CVS		04/23/2024	Redemption		12,507	12,507	11,780	12,306	0	(201)	0	(201)	0	12,507	0	0	0	252	12/10/2028
126650-BP-4	CVS		05/10/2024	Redemption		46,886	46,886	46,886	46,886	0	0	0	0	0	46,886	0	0	0	1,179	12/10/2028
126650-BP-4	CVS		05/10/2024	Redemption		52,509	52,509	49,455	51,665	0	(843)	0	(843)	0	52,509	0	0	0	1,320	12/10/2028
126650-BP-4	CVS		06/10/2024	Redemption		47,122	47,122	47,122	47,122	0	0	0	0	0	47,122	0	0	0	1,422	12/10/2028
126650-BP-4	CVS		06/10/2024	Redemption		52,773	52,773	49,704	51,925	0	(848)	0	(848)	0	52,773	0	0	0	1,592	12/10/2028
126650-BP-4	CVS		07/10/2024	Redemption		47,255	47,255	47,255	47,255	0	0	0	0	0	47,255	0	0	0	1,664	12/10/2028
126650-BP-4	CVS		07/10/2024	Redemption		52,922	52,922	49,845	52,072	0	(850)	0	(850)	0	52,922	0	0	0	1,863	12/10/2028
126650-BP-4	CVS		08/10/2024	Redemption		47,493	47,493	47,493	47,493	0	0	0	0	0	47,493	0	0	0	1,911	12/10/2028
126650-BP-4	CVS		08/10/2024	Redemption		53,188	53,188	50,095	52,334	0	(854)	0	(854)	0	53,188	0	0	0	2,140	12/10/2028
126650-BP-4	CVS		09/10/2024	Redemption		47,732	47,732	47,732	47,732	0	0	0	0	0	47,732	0	0	0	2,161	12/10/2028
126650-BP-4	CVS		09/10/2024	Redemption		53,456	53,456	50,347	52,597	0	(859)	0	(859)	0	53,456	0	0	0	2,420	12/10/2028
126650-BP-4	CVS		10/10/2024	Redemption		47,972	47,972	47,972	47,972	0	0	0	0	0	47,972	0	0	0	2,413	12/10/2028
126650-BP-4	CVS		10/10/2024	Redemption		53,725	53,725	50,600	52,862	0	(863)	0	(863)	0	53,725	0	0	0	2,702	12/10/2028
126650-BP-4	CVS		11/10/2024	Redemption		48,213	48,213	48,213	48,213	0	0	0	0	0	48,213	0	0	0	2,667	12/10/2028
126650-BP-4	CVS		11/10/2024	Redemption		53,995	53,995	50,855	53,128	0	(867)	0	(867)	0	53,995	0	0	0	2,987	12/10/2028
126650-BP-4	CVS		12/10/2024	Redemption		48,455	48,455	48,455	48,455	0	0	0	0	0	48,455	0	0	0	2,925	12/10/2028
126650-BP-4	CVS		12/10/2024	Redemption		54,267	54,267	51,111	53,395	0	(872)	0	(872)	0	54,267	0	0	0	3,275	12/10/2028
126650-BQ-2	CVS		01/10/2024	Redemption		63,310	63,310	63,393	63,338	0	(28)	0	(28)	0	63,310	0	0	0	366	01/10/2030
126650-BQ-2	CVS		01/10/2024	Redemption		1,001	1,001	1,001	1,001	0	0	0	0	0	1,001	0	0	0	6	01/10/2030
126650-BQ-2	CVS		02/10/2024	Redemption		63,677	63,677	63,760	63,705	0	(28)	0	(28)	0	63,677	0	0	0	737	01/10/2030
126650-BQ-2	CVS		02/10/2024	Redemption		1,007	1,007	1,007	1,007	0	0	0	0	0	1,007	0	0	0	12	01/10/2030
126650-BQ-2	CVS		03/10/2024	Redemption		64,045	64,045	64,129	64,073	0	(28)	0	(28)	0	64,045	0	0	0	1,112	01/10/2030
126650-BQ-2	CVS		03/10/2024	Redemption		1,013	1,013	1,013	1,013	0	0	0	0	0	1,013	0	0	0	18	01/10/2030
126650-BQ-2	CVS		04/10/2024	Redemption		64,416	64,416	64,500	64,444	0	(29)	0	(29)	0	64,416	0	0	0	1,491	01/10/2030
126650-BQ-2	CVS		04/10/2024	Redemption		1,019	1,019	1,019	1,019	0	0	0	0	0	1,019	0	0	0	24	01/10/2030
126650-BQ-2	CVS		05/10/2024	Redemption		64,788	64,788	64,873	64,817	0	(29)	0	(29)	0	64,788	0	0	0	1,874	01/10/2030
126650-BQ-2	CVS		05/10/2024	Redemption		1,025	1,025	1,025	1,025	0	0	0	0	0	1,025	0	0	0	30	01/10/2030
126650-BQ-2	CVS		05/14/2024	BROOKE RE2		5,462,172	5,397,860	5,404,935	5,400,255	0	(114)	0	(114)	0	5,400,142	0	62,030	62,030	160,320	01/10/2030
126650-BQ-2	CVS		06/10/2024	Redemption		1,031	1,031	1,031	1,031	0	0	0	0	0	1,031	0	0	0	36	01/10/2030
126650-BQ-2	CVS		07/10/2024	Redemption		1,036	1,036	1,036	1,036	0	0	0	0	0	1,036	0	0	0	42	01/10/2030
126650-BQ-2	CVS		08/10/2024	Redemption		1,042	1,042	1,042	1,042	0	0	0	0	0	1,042	0	0	0	48	01/10/2030
126650-BQ-2	CVS		09/10/2024	Redemption		1,049	1,049	1,049	1,049	0	0	0	0	0	1,049	0	0	0	55	01/10/2030
126650-BQ-2	CVS		10/10/2024	Redemption		1,055	1,055	1,055	1,055	0	0	0	0	0	1,055	0	0	0	61	01/10/2030
126650-BQ-2	CVS		11/10/2024	Redemption		1,061	1,061	1,061	1,061	0	0	0	0	0	1,061	0	0	0	68	01/10/2030
126650-BQ-2	CVS		12/10/2024	Redemption		1,067	1,067	1,067	1,067	0	0	0	0	0	1,067	0	0	0	74	01/10/2030
126650-BS-8	CVS		01/10/2024	Redemption		51,619	51,619	51,619	51,619	0	0	0	0	0	51,619	0	0	0	323	01/10/2032
126650-BS-8	CVS		02/10/2024	Redemption		51,941	51,941	51,941	51,941	0	0	0	0	0	51,941	0	0	0	650	01/10/2032
126650-BS-8	CVS		03/10/2024	Redemption		52,266	52,266	52,266	52,266	0	0	0	0	0	52,266	0	0	0	981	01/10/2032
126650-BS-8	CVS		04/10/2024	Redemption		52,593	52,593	52,593	52,593	0	0	0	0	0	52,593	0	0	0	1,316	01/10/2032
126650-BS-8	CVS		05/10/2024	Redemption		52,922	52,922	52,922	52,922	0	0	0	0	0	52,922	0	0	0	1,655	01/10/2032
126650-BS-8	CVS		06/10/2024	Redemption		53,253	53,253	53,253	53,253	0	0	0	0	0	53,253	0	0	0	1,999	01/10/2032
126650-BS-8	CVS		07/10/2024	Redemption		53,587	53,587	53,587	53,587	0	0	0	0	0	53,587	0	0	0	2,347	01/10/2032
126650-BS-8	CVS		08/10/2024	Redemption		53,922	53,922	53,922	53,922	0	0	0	0	0	53,922	0	0	0	2,699	01/10/2032
126650-BS-8	CVS		09/10/2024	Redemption		54,259	54,259	54,259	54,259	0	0	0	0	0	54,259	0	0	0	3,055	01/10/2032
126650-BS-8	CVS		10/10/2024	Redemption		54,599	54,599	54,599	54,599	0	0	0	0	0	54,599	0	0	0	3,416	01/10/2032
126650-BS-8	CVS		11/10/2024	Redemption		54,940	54,940	54,940	54,940	0	0	0	0	0	54,940	0	0	0	3,781	01/10/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-BS-8	CVS		12/10/2024	Redemption		55,284	55,284	55,284	55,284	0	0	0	0	0	55,284	0	0	0	4,150	01/10/2032
126650-CS-7	CVS		12/01/2024	Maturity		2,000,000	2,000,000	2,175,340	2,024,143	0	(24,143)	0	(24,143)	0	2,000,000	0	0	0	100,000	12/01/2024
126650-DT-4	CVS		03/25/2024	GOLDMAN SACHS		10,018,100	10,000,000	9,933,300	9,939,597	0	2,125	0	2,125	0	9,941,722	0	76,378	76,378	307,500	02/21/2030
126650-DT-4	CVS		06/06/2024	MIZUHO SECURITIES USA		13,884,360	14,000,000	13,906,620	13,915,436	0	4,881	0	4,881	0	13,920,317	0	(35,957)	(35,957)	570,014	02/21/2030
12665V-AA-0	CVS		01/10/2024	Redemption		20,521	20,521	20,636	20,597	0	(76)	0	(76)	0	20,521	0	0	0	71	08/11/2036
12665V-AA-0	CVS		02/10/2024	Redemption		20,592	20,592	20,707	20,668	0	(77)	0	(77)	0	20,592	0	0	0	143	08/11/2036
12665V-AA-0	CVS		03/10/2024	Redemption		20,664	20,664	20,779	20,740	0	(77)	0	(77)	0	20,664	0	0	0	215	08/11/2036
12665V-AA-0	CVS		04/10/2024	Redemption		20,735	20,735	20,851	20,812	0	(77)	0	(77)	0	20,735	0	0	0	288	08/11/2036
12665V-AA-0	CVS		05/10/2024	Redemption		20,807	20,807	20,924	20,885	0	(77)	0	(77)	0	20,807	0	0	0	361	08/11/2036
12665V-AA-0	CVS		06/10/2024	Redemption		20,879	20,879	20,996	20,957	0	(78)	0	(78)	0	20,879	0	0	0	435	08/11/2036
12665V-AA-0	CVS		07/10/2024	Redemption		20,952	20,952	21,069	21,030	0	(78)	0	(78)	0	20,952	0	0	0	509	08/11/2036
12665V-AA-0	CVS		08/10/2024	Redemption		21,024	21,024	21,142	21,103	0	(78)	0	(78)	0	21,024	0	0	0	584	08/11/2036
12665V-AA-0	CVS		09/10/2024	Redemption		21,097	21,097	21,216	21,176	0	(78)	0	(78)	0	21,097	0	0	0	659	08/11/2036
12665V-AA-0	CVS		10/10/2024	Redemption		21,171	21,171	21,289	21,249	0	(79)	0	(79)	0	21,171	0	0	0	734	08/11/2036
12665V-AA-0	CVS		11/10/2024	Redemption		21,244	21,244	21,363	21,323	0	(79)	0	(79)	0	21,244	0	0	0	811	08/11/2036
12665V-AA-0	CVS		12/10/2024	Redemption		21,318	21,318	21,437	21,397	0	(79)	0	(79)	0	21,318	0	0	0	887	08/11/2036
126673-P5-5	CWL 2005-4 MF4		01/01/2024	Paydown		0	758	0	0	0	0	0	0	0	0	0	0	0	2	10/25/2035
126673-P5-5	CWL 2005-4 MF4		02/01/2024	Paydown		0	370	0	0	0	0	0	0	0	0	0	0	0	2	10/25/2035
126673-P5-5	CWL 2005-4 MF4		03/01/2024	Paydown		0	26,572	0	0	0	0	0	0	0	0	0	0	0	188	10/25/2035
126673-P5-5	CWL 2005-4 MF4		04/01/2024	Paydown		0	458	0	0	0	0	0	0	0	0	0	0	0	4	10/25/2035
126673-P5-5	CWL 2005-4 MF4		05/01/2024	Paydown		0	4,215	0	0	0	0	0	0	0	0	0	0	0	47	10/25/2035
126673-P5-5	CWL 2005-4 MF4		06/01/2024	Paydown		0	33,376	0	0	0	0	0	0	0	0	0	0	0	486	10/25/2035
126673-P5-5	CWL 2005-4 MF4		07/01/2024	Paydown		0	826	0	0	0	0	0	0	0	0	0	0	0	14	10/25/2035
126673-P5-5	CWL 2005-4 MF4		08/01/2024	Paydown		0	4,111	0	0	0	0	0	0	0	0	0	0	0	81	10/25/2035
126673-P5-5	CWL 2005-4 MF4		09/01/2024	Paydown		0	(1,959)	0	0	0	0	0	0	0	0	0	0	0	39	10/25/2035
126673-P5-5	CWL 2005-4 MF4		10/01/2024	Paydown		0	28,599	0	0	0	0	0	0	0	0	0	0	0	757	10/25/2035
126673-P5-5	CWL 2005-4 MF4		11/01/2024	Paydown		0	27,029	0	0	0	0	0	0	0	0	0	0	0	809	10/25/2035
126673-P5-5	CWL 2005-4 MF4		12/01/2024	Paydown		0	(108,943)	0	0	0	0	0	0	0	0	0	0	0	3,260	10/25/2035
126673-ZT-2	CWL 2005-3 AF5A		01/01/2024	Paydown		23,934	23,934	23,933	23,933	0	1	0	1	0	23,934	0	0	0	81	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		01/01/2024	Paydown		18,094	18,094	18,094	18,094	0	1	0	1	0	18,094	0	0	0	61	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		01/01/2024	Paydown		18,094	18,094	18,094	18,094	0	1	0	1	0	18,094	0	0	0	61	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		02/01/2024	Paydown		6,207	6,207	6,206	6,206	0	0	0	0	0	6,207	0	0	0	42	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		02/01/2024	Paydown		4,692	4,692	4,692	4,692	0	0	0	0	0	4,692	0	0	0	32	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		02/01/2024	Paydown		4,692	4,692	4,692	4,692	0	0	0	0	0	4,692	0	0	0	32	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		03/01/2024	Paydown		17,193	17,193	17,192	17,192	0	1	0	1	0	17,193	0	0	0	175	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		03/01/2024	Paydown		12,998	12,998	12,997	12,997	0	1	0	1	0	12,998	0	0	0	132	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		03/01/2024	Paydown		12,998	12,998	12,997	12,997	0	1	0	1	0	12,998	0	0	0	132	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		04/01/2024	Paydown		39,270	39,270	39,269	39,269	0	2	0	2	0	39,270	0	0	0	533	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		04/01/2024	Paydown		29,688	29,688	29,687	29,687	0	1	0	1	0	29,688	0	0	0	403	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		04/01/2024	Paydown		29,688	29,688	29,687	29,687	0	1	0	1	0	29,688	0	0	0	403	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		05/01/2024	Paydown		13,842	13,842	13,841	13,841	0	1	0	1	0	13,842	0	0	0	235	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		05/01/2024	Paydown		10,465	10,465	10,464	10,464	0	0	0	0	0	10,465	0	0	0	177	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		05/01/2024	Paydown		10,465	10,465	10,464	10,464	0	0	0	0	0	10,465	0	0	0	177	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		06/01/2024	Paydown		12,513	12,513	12,512	12,512	0	1	0	1	0	12,513	0	0	0	255	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		06/01/2024	Paydown		9,460	9,460	9,459	9,459	0	0	0	0	0	9,460	0	0	0	192	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		06/01/2024	Paydown		9,460	9,460	9,459	9,459	0	0	0	0	0	9,460	0	0	0	192	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		07/01/2024	Paydown		31,745	31,745	31,743	31,743	0	1	0	1	0	31,745	0	0	0	753	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		07/01/2024	Paydown		23,999	23,999	23,998	23,998	0	1	0	1	0	23,999	0	0	0	570	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		07/01/2024	Paydown		23,999	23,999	23,998	23,998	0	1	0	1	0	23,999	0	0	0	570	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126673-ZT-2	CWL 2005-3 AF5A		08/01/2024	Paydown		82,410	82,410	82,407	82,407	0	3	0	3	0	82,410	0	0	0	2,235	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		08/01/2024	Paydown		62,302	62,302	62,300	62,300	0	3	0	3	0	62,302	0	0	0	1,690	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		08/01/2024	Paydown		62,302	62,302	62,300	62,300	0	3	0	3	0	62,302	0	0	0	1,690	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		09/01/2024	Paydown		48,406	48,406	48,404	48,404	0	2	0	2	0	48,406	0	0	0	1,477	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		09/01/2024	Paydown		36,595	36,595	36,593	36,593	0	2	0	2	0	36,595	0	0	0	1,117	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		09/01/2024	Paydown		36,595	36,595	36,593	36,593	0	2	0	2	0	36,595	0	0	0	1,117	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		10/01/2024	Paydown		15,484	15,484	15,483	15,483	0	1	0	1	0	15,484	0	0	0	525	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		10/01/2024	Paydown		11,706	11,706	11,705	11,705	0	0	0	0	0	11,706	0	0	0	397	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		10/01/2024	Paydown		11,706	11,706	11,705	11,705	0	0	0	0	0	11,706	0	0	0	397	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		11/01/2024	Paydown		11,213	11,213	11,213	11,213	0	0	0	0	0	11,213	0	0	0	418	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		11/01/2024	Paydown		8,477	8,477	8,477	8,477	0	0	0	0	0	8,477	0	0	0	316	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		11/01/2024	Paydown		8,477	8,477	8,477	8,477	0	0	0	0	0	8,477	0	0	0	316	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		12/01/2024	Paydown		24,710	24,710	24,709	24,709	0	1	0	1	0	24,710	0	0	0	1,005	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		12/01/2024	Paydown		18,681	18,681	18,680	18,680	0	1	0	1	0	18,681	0	0	0	760	08/25/2035
126673-ZT-2	CWL 2005-3 AF5A		12/01/2024	Paydown		18,681	18,681	18,680	18,680	0	1	0	1	0	18,681	0	0	0	760	08/25/2035
12667@-AA-5	CVS		01/10/2024	Redemption		97,855	97,855	97,855	97,855	0	0	0	0	0	97,855	0	0	0	599	07/10/2030
12667@-AA-5	CVS		02/10/2024	Redemption		98,455	98,455	98,455	98,455	0	0	0	0	0	98,455	0	0	0	1,206	07/10/2030
12667@-AA-5	CVS		03/10/2024	Redemption		99,058	99,058	99,058	99,058	0	0	0	0	0	99,058	0	0	0	1,820	07/10/2030
12667@-AA-5	CVS		04/10/2024	Redemption		99,665	99,665	99,665	99,665	0	0	0	0	0	99,665	0	0	0	2,442	07/10/2030
12667@-AA-5	CVS		05/10/2024	Redemption		100,275	100,275	100,275	100,275	0	0	0	0	0	100,275	0	0	0	3,071	07/10/2030
12667@-AA-5	CVS		06/10/2024	Redemption		100,889	100,889	100,889	100,889	0	0	0	0	0	100,889	0	0	0	3,708	07/10/2030
12667@-AA-5	CVS		07/10/2024	Redemption		101,507	101,507	101,507	101,507	0	0	0	0	0	101,507	0	0	0	4,352	07/10/2030
12667@-AA-5	CVS		08/10/2024	Redemption		102,129	102,129	102,129	102,129	0	0	0	0	0	102,129	0	0	0	5,004	07/10/2030
12667@-AA-5	CVS		09/10/2024	Redemption		102,754	102,754	102,754	102,754	0	0	0	0	0	102,754	0	0	0	5,664	07/10/2030
12667@-AA-5	CVS		10/10/2024	Redemption		103,384	103,384	103,384	103,384	0	0	0	0	0	103,384	0	0	0	6,332	07/10/2030
12667@-AA-5	CVS		11/10/2024	Redemption		104,017	104,017	104,017	104,017	0	0	0	0	0	104,017	0	0	0	7,008	07/10/2030
12667@-AA-5	CVS		12/10/2024	Redemption		104,654	104,654	104,654	104,654	0	0	0	0	0	104,654	0	0	0	7,692	07/10/2030
12667F-HW-8	CWALT 2004-9T1 A13		01/01/2024	Paydown		2,548	2,548	2,360	2,401	0	146	0	146	0	2,548	0	0	0	12	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		02/01/2024	Paydown		2,557	2,557	2,369	2,410	0	147	0	147	0	2,557	0	0	0	23	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		03/01/2024	Paydown		2,578	2,578	2,389	2,430	0	148	0	148	0	2,578	0	0	0	35	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		04/01/2024	Paydown		2,785	2,785	2,580	2,625	0	160	0	160	0	2,785	0	0	0	51	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		05/01/2024	Paydown		2,408	2,408	2,231	2,270	0	138	0	138	0	2,408	0	0	0	55	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		06/01/2024	Paydown		2,418	2,418	2,240	2,279	0	139	0	139	0	2,418	0	0	0	66	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		07/01/2024	Paydown		2,668	2,668	2,472	2,515	0	153	0	153	0	2,668	0	0	0	86	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		08/01/2024	Paydown		2,480	2,480	2,298	2,338	0	142	0	142	0	2,480	0	0	0	91	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		09/01/2024	Paydown		2,456	2,456	2,276	2,315	0	141	0	141	0	2,456	0	0	0	101	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		10/01/2024	Paydown		2,511	2,511	2,326	2,367	0	144	0	144	0	2,511	0	0	0	115	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		11/01/2024	Paydown		2,476	2,476	2,294	2,333	0	142	0	142	0	2,476	0	0	0	125	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		12/01/2024	Paydown		13,248	13,248	12,274	12,487	0	761	0	761	0	13,248	0	0	0	729	07/25/2034
12667G-5G-4	CWALT 2005-40CB A1		01/01/2024	Paydown		4,014	4,014	3,352	1,317	0	2,697	0	2,697	0	4,014	0	0	0	18	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		02/01/2024	Paydown		1,079	1,079	901	354	0	725	0	725	0	1,079	0	0	0	10	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		03/01/2024	Paydown		1,563	1,563	1,305	513	0	1,050	0	1,050	0	1,563	0	0	0	22	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		04/01/2024	Paydown		4,685	4,692	3,918	1,539	0	3,146	0	3,146	0	4,685	0	0	0	86	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		05/01/2024	Paydown		473	478	399	157	0	316	0	316	0	473	0	0	0	11	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		06/01/2024	Paydown		489	492	410	161	0	328	0	328	0	489	0	0	0	14	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		07/01/2024	Paydown		482	485	405	159	0	323	0	323	0	482	0	0	0	16	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		08/01/2024	Paydown		1,776	1,688	1,410	554	0	1,222	0	1,222	0	1,776	0	0	0	68	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		09/01/2024	Paydown		2,804	2,881	2,406	945	0	1,859	0	1,859	0	2,804	0	0	0	119	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		10/01/2024	Paydown		331	474	396	156	0	176	0	176	0	331	0	0	0	22	10/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-5G-4	CWALT 2005-40CB A1		11/01/2024	Paydown		497	507	423	166	0	331	0	331	0	497	0	0	0	26	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		12/01/2024	Paydown		1,424	1,424	1,189	467	0	957	0	957	0	1,424	0	0	0	78	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8		01/01/2024	Paydown		22,244	22,061	20,850	9,588	0	12,656	0	12,656	0	22,244	0	0	0	102	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		02/01/2024	Paydown		15,277	15,277	14,438	6,640	0	8,638	0	8,638	0	15,277	0	0	0	140	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		03/01/2024	Paydown		15,187	15,304	14,463	6,651	0	8,536	0	8,536	0	15,187	0	0	0	210	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		04/01/2024	Paydown		22,598	22,598	21,357	9,821	0	12,777	0	12,777	0	22,598	0	0	0	414	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		05/01/2024	Paydown		25,871	25,871	24,450	11,244	0	14,627	0	14,627	0	25,871	0	0	0	593	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		06/01/2024	Paydown		31,722	31,532	29,801	13,704	0	18,018	0	18,018	0	31,722	0	0	0	877	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		07/01/2024	Paydown		24,151	23,524	22,233	10,224	0	13,927	0	13,927	0	24,151	0	0	0	792	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		08/01/2024	Paydown		25,140	25,069	23,692	10,895	0	14,245	0	14,245	0	25,140	0	0	0	924	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		09/01/2024	Paydown		7,358	7,358	6,954	3,198	0	4,160	0	4,160	0	7,358	0	0	0	303	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		10/01/2024	Paydown		22,002	22,002	20,794	9,562	0	12,440	0	12,440	0	22,002	0	0	0	1,008	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		11/01/2024	Paydown		43,683	43,683	41,284	18,985	0	24,698	0	24,698	0	43,683	0	0	0	2,202	05/25/2035
12667G-AH-6	CWALT 2005-13CB A8		12/01/2024	Paydown		29,332	29,464	27,846	12,805	0	16,527	0	16,527	0	29,332	0	0	0	1,620	05/25/2035
12667G-KB-8	CWALT 2005-21CB A2		01/01/2024	Paydown		26,778	26,586	25,710	19,472	0	7,306	0	7,306	0	26,778	0	0	0	117	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		02/01/2024	Paydown		60,339	60,486	58,494	44,300	0	16,039	0	16,039	0	60,339	0	0	0	530	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		03/01/2024	Paydown		40,954	40,972	39,623	30,008	0	10,945	0	10,945	0	40,954	0	0	0	538	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		04/01/2024	Paydown		33,222	33,224	32,130	24,333	0	8,888	0	8,888	0	33,222	0	0	0	582	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		05/01/2024	Paydown		31,445	31,445	30,410	23,031	0	8,415	0	8,415	0	31,445	0	0	0	688	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		06/01/2024	Paydown		40,797	40,919	39,572	29,970	0	10,827	0	10,827	0	40,797	0	0	0	1,074	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		07/01/2024	Paydown		14,639	14,674	14,190	10,747	0	3,892	0	3,892	0	14,639	0	0	0	449	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		08/01/2024	Paydown		83,815	76,557	74,036	56,071	0	27,744	0	27,744	0	83,815	0	0	0	3,148	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		09/01/2024	Paydown		44,908	44,794	43,319	32,808	0	12,100	0	12,100	0	44,908	0	0	0	1,768	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		10/01/2024	Paydown		37,732	37,732	36,489	27,635	0	10,097	0	10,097	0	37,732	0	0	0	1,647	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		11/01/2024	Paydown		32,341	32,890	31,806	24,088	0	8,253	0	8,253	0	32,341	0	0	0	1,580	06/25/2035
12667G-KB-8	CWALT 2005-21CB A2		12/01/2024	Paydown		17,181	17,181	16,615	12,583	0	4,597	0	4,597	0	17,181	0	0	0	900	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15		01/01/2024	Paydown		9,123	9,045	8,074	0	0	9,123	0	9,123	0	9,123	0	0	0	42	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		02/01/2024	Paydown		7,970	7,970	7,114	0	0	7,970	0	7,970	0	7,970	0	0	0	73	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		03/01/2024	Paydown		11,924	12,159	10,853	0	0	11,924	0	11,924	0	11,924	0	0	0	167	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		04/01/2024	Paydown		4,662	4,995	4,458	0	0	4,662	0	4,662	0	4,662	0	0	0	92	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		05/01/2024	Paydown		6,431	6,246	5,575	0	0	6,431	0	6,431	0	6,431	0	0	0	151	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		06/01/2024	Paydown		5,004	5,004	4,467	0	0	5,004	0	5,004	0	5,004	0	0	0	138	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		07/01/2024	Paydown		4,782	4,782	4,268	0	0	4,782	0	4,782	0	4,782	0	0	0	153	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		08/01/2024	Paydown		6,761	6,679	5,962	0	0	6,761	0	6,761	0	6,761	0	0	0	250	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		09/01/2024	Paydown		9,147	9,147	8,165	0	0	9,147	0	9,147	0	9,147	0	0	0	377	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		10/01/2024	Paydown		7,041	7,149	6,381	0	0	7,041	0	7,041	0	7,041	0	0	0	328	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		11/01/2024	Paydown		18,281	18,282	16,319	0	0	18,281	0	18,281	0	18,281	0	0	0	921	07/25/2035
12667G-MY-6	CWALT 2005-23CB A15		12/01/2024	Paydown		9,925	9,925	8,859	0	0	9,925	0	9,925	0	9,925	0	0	0	546	07/25/2035
126694-3Y-2	CWHL 2006-HYB3 2A1A		01/01/2024	Paydown		497	497	487	489	0	8	0	8	0	497	0	0	0	2	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		02/01/2024	Paydown		518	518	507	510	0	8	0	8	0	518	0	0	0	3	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		03/01/2024	Paydown		536	536	525	527	0	8	0	8	0	536	0	0	0	5	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		04/01/2024	Paydown		521	521	511	513	0	8	0	8	0	521	0	0	0	7	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		05/01/2024	Paydown		523	523	512	514	0	8	0	8	0	523	0	0	0	9	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		06/01/2024	Paydown		516	516	505	508	0	8	0	8	0	516	0	0	0	11	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		07/01/2024	Paydown		559	563	551	554	0	6	0	6	0	559	0	0	0	14	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		08/01/2024	Paydown		4,980	4,980	4,880	4,902	0	78	0	78	0	4,980	0	0	0	147	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		09/01/2024	Paydown		518	518	508	510	0	8	0	8	0	518	0	0	0	17	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		10/01/2024	Paydown		503	503	493	495	0	8	0	8	0	503	0	0	0	19	05/20/2036
126694-3Y-2	CWHL 2006-HYB3 2A1A		11/01/2024	Paydown		524	524	514	516	0	8	0	8	0	524	0	0	0	21	05/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-3Y-2	CWHL 2006-HYB3 2A1A		12/01/2024	Paydown		502	502	492	494	0	8	0	8	0	502	0	0	0	22	05/20/2036
12669A-TQ-7	CWALT 1998-4 B1		01/01/2024	Paydown		1,855	1,855	1,821	1,428	0	426	0	426	0	1,855	0	0	0	10	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		02/01/2024	Paydown		2,713	2,713	2,663	2,089	0	624	0	624	0	2,713	0	0	0	31	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		03/01/2024	Paydown		2,171	2,171	2,132	1,672	0	499	0	499	0	2,171	0	0	0	37	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		04/01/2024	Paydown		1,907	1,907	1,873	1,469	0	439	0	439	0	1,907	0	0	0	43	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		05/01/2024	Paydown		3,786	3,786	3,717	2,916	0	871	0	871	0	3,786	0	0	0	107	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		06/01/2024	Paydown		1,681	1,681	1,650	1,295	0	386	0	386	0	1,681	0	0	0	57	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		07/01/2024	Paydown		1,690	1,690	1,660	1,302	0	389	0	389	0	1,690	0	0	0	67	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		08/01/2024	Paydown		1,810	1,810	1,777	1,394	0	416	0	416	0	1,810	0	0	0	81	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		09/01/2024	Paydown		3,755	3,755	3,687	2,892	0	863	0	863	0	3,755	0	0	0	190	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		10/01/2024	Paydown		1,732	1,732	1,700	1,334	0	398	0	398	0	1,732	0	0	0	97	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		11/01/2024	Paydown		1,909	1,909	1,874	1,470	0	439	0	439	0	1,909	0	0	0	118	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		12/01/2024	Paydown		1,751	1,751	1,720	1,349	0	403	0	403	0	1,751	0	0	0	118	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		01/01/2024	Paydown		195	195	140	117	0	78	0	78	0	195	0	0	0	1	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		02/01/2024	Paydown		551	551	396	331	0	220	0	220	0	551	0	0	0	6	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		03/01/2024	Paydown		338	338	243	203	0	135	0	135	0	338	0	0	0	6	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		04/01/2024	Paydown		236	236	169	142	0	94	0	94	0	236	0	0	0	5	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		05/01/2024	Paydown		1,603	8,953	6,431	5,376	0	(3,773)	0	(3,773)	0	1,603	0	0	0	252	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		06/01/2024	Paydown		464	464	334	279	0	186	0	186	0	464	0	0	0	16	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		07/01/2024	Paydown		469	469	337	282	0	187	0	187	0	469	0	0	0	18	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		08/01/2024	Paydown		513	513	368	308	0	205	0	205	0	513	0	0	0	23	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		09/01/2024	Paydown		1,195	1,195	859	718	0	478	0	478	0	1,195	0	0	0	60	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		10/01/2024	Paydown		486	486	349	292	0	194	0	194	0	486	0	0	0	27	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		11/01/2024	Paydown		550	550	395	330	0	220	0	220	0	550	0	0	0	34	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		12/01/2024	Paydown		496	496	357	298	0	198	0	198	0	496	0	0	0	33	08/25/2028
12669F-VZ-3	CWHL 2004-5 2A5		02/01/2024	Paydown		969	969	905	953	0	16	0	16	0	969	0	0	0	9	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		03/01/2024	Paydown		10,453	10,453	9,763	10,280	0	173	0	173	0	10,453	0	0	0	144	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		04/01/2024	Paydown		888	888	829	873	0	15	0	15	0	888	0	0	0	16	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		05/01/2024	Paydown		892	892	833	877	0	15	0	15	0	892	0	0	0	20	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		06/01/2024	Paydown		896	896	837	881	0	15	0	15	0	896	0	0	0	25	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		07/01/2024	Paydown		900	900	873	885	0	28	13	15	0	900	0	0	0	29	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		08/01/2024	Paydown		904	904	877	889	0	28	13	15	0	904	0	0	0	33	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		09/01/2024	Paydown		908	908	881	893	0	28	13	15	0	908	0	0	0	37	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		10/01/2024	Paydown		1,015	1,015	984	998	0	31	15	16	0	1,015	0	0	0	47	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		11/01/2024	Paydown		1,000	1,000	969	983	0	31	14	17	0	1,000	0	0	0	50	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		12/01/2024	Paydown		882	882	855	868	0	27	13	14	0	882	0	0	0	48	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		01/01/2024	Paydown		4,154	4,154	4,055	4,055	0	99	0	99	0	4,154	0	0	0	18	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		01/01/2024	Paydown		4,154	4,154	4,055	4,055	0	99	0	99	0	4,154	0	0	0	18	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		02/01/2024	Paydown		3,934	3,934	3,840	3,840	0	94	0	94	0	3,934	0	0	0	34	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		02/01/2024	Paydown		3,934	3,934	3,840	3,840	0	94	0	94	0	3,934	0	0	0	34	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		03/01/2024	Paydown		3,880	3,880	3,787	3,787	0	93	0	93	0	3,880	0	0	0	51	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		03/01/2024	Paydown		3,880	3,880	3,787	3,787	0	93	0	93	0	3,880	0	0	0	51	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		04/01/2024	Paydown		3,906	3,906	3,814	3,812	0	98	4	94	0	3,906	0	0	0	68	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		04/01/2024	Paydown		3,906	3,906	3,814	3,812	0	98	4	94	0	3,906	0	0	0	68	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		05/01/2024	Paydown		3,973	3,973	3,879	3,878	0	99	4	95	0	3,973	0	0	0	87	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		05/01/2024	Paydown		3,973	3,973	3,879	3,878	0	99	4	95	0	3,973	0	0	0	87	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		06/01/2024	Paydown		4,243	4,243	4,143	4,141	0	106	5	101	0	4,243	0	0	0	111	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		06/01/2024	Paydown		4,243	4,243	4,143	4,141	0	106	5	101	0	4,243	0	0	0	111	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		07/01/2024	Paydown		3,959	3,959	3,852	3,864	0	118	23	95	0	3,959	0	0	0	121	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669F-ZL-0	CWHL 2004-8 1A4		07/01/2024	Paydown		3,959	3,959	3,852	3,864	0	118	23	95	0	3,959	0	0	0	121	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		08/01/2024	Paydown		4,438	4,438	4,318	4,332	0	133	26	107	0	4,438	0	0	0	155	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		08/01/2024	Paydown		4,438	4,438	4,318	4,332	0	133	26	107	0	4,438	0	0	0	155	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		09/01/2024	Paydown		26,878	26,878	26,151	26,235	0	803	159	644	0	26,878	0	0	0	1,058	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		09/01/2024	Paydown		26,878	26,878	26,151	26,235	0	803	159	644	0	26,878	0	0	0	1,058	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		10/01/2024	Paydown		3,906	3,906	3,801	3,813	0	117	23	94	0	3,906	0	0	0	171	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		10/01/2024	Paydown		3,906	3,906	3,801	3,813	0	117	23	94	0	3,906	0	0	0	171	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		11/01/2024	Paydown		3,860	3,860	3,756	3,768	0	115	23	92	0	3,860	0	0	0	186	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		11/01/2024	Paydown		3,860	3,860	3,756	3,768	0	115	23	92	0	3,860	0	0	0	186	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		12/01/2024	Paydown		4,182	4,182	4,069	4,082	0	125	25	100	0	4,182	0	0	0	220	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		12/01/2024	Paydown		4,182	4,182	4,069	4,082	0	125	25	100	0	4,182	0	0	0	220	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		08/01/2024	Paydown		32	32	25	27	0	8	4	4	0	32	0	0	0	1	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		08/01/2024	Paydown		25	25	20	22	0	7	3	4	0	25	0	0	0	1	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		09/01/2024	Paydown		19,966	19,966	15,826	17,063	0	5,326	2,424	2,902	0	19,966	0	0	0	903	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		09/01/2024	Paydown		15,973	15,973	12,661	13,651	0	4,261	1,939	2,322	0	15,973	0	0	0	722	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		10/01/2024	Paydown		44	44	35	37	0	12	5	7	0	44	0	0	0	2	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		10/01/2024	Paydown		35	35	28	30	0	9	4	5	0	35	0	0	0	2	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		11/01/2024	Paydown		15	15	12	13	0	4	2	2	0	15	0	0	0	1	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		11/01/2024	Paydown		12	12	10	10	0	3	1	2	0	12	0	0	0	1	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		12/01/2024	Paydown		433	433	344	370	0	116	53	63	0	433	0	0	0	26	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		12/01/2024	Paydown		347	347	275	296	0	93	42	51	0	347	0	0	0	21	07/25/2034
12669G-BA-8	CWHL 2004-HYB6 A2		01/02/2024	Paydown		1,054	1,054	1,046	1,046	0	9	0	9	0	1,054	0	0	0	5	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		02/01/2024	Paydown		2,175	2,175	2,157	2,157	0	18	0	18	0	2,175	0	0	0	19	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		03/01/2024	Paydown		984	984	976	976	0	8	0	8	0	984	0	0	0	13	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		04/01/2024	Paydown		980	980	972	972	0	8	0	8	0	980	0	0	0	17	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		05/01/2024	Paydown		1,018	1,018	1,009	1,009	0	8	0	8	0	1,018	0	0	0	22	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		06/03/2024	Paydown		1,057	1,057	1,048	1,048	0	9	0	9	0	1,057	0	0	0	28	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		07/01/2024	Paydown		1,064	1,064	1,056	1,056	0	9	0	9	0	1,064	0	0	0	33	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		08/01/2024	Paydown		1,354	1,354	1,343	1,343	0	11	0	11	0	1,354	0	0	0	48	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		09/03/2024	Paydown		1,508	1,508	1,495	1,495	0	12	0	12	0	1,508	0	0	0	61	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		10/01/2024	Paydown		985	985	977	977	0	8	0	8	0	985	0	0	0	45	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		11/01/2024	Paydown		15,337	15,337	15,211	15,211	0	126	0	126	0	15,337	0	0	0	774	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		12/01/2024	Paydown		819	819	813	813	0	7	0	7	0	819	0	0	0	46	11/20/2034
12685J-AC-9	CABLE ONE		11/25/2024	BARCLAYS CAPITAL		831,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(168,750)	(168,750)	41,222	11/15/2030
12695*-AA-3	CVS PASS-THROUGH		01/10/2024	Redemption		65,030	65,030	65,030	65,030	0	0	0	0	0	65,030	0	0	0	185	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		02/10/2024	Redemption		65,215	65,215	65,215	65,215	0	0	0	0	0	65,215	0	0	0	371	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		03/10/2024	Redemption		65,400	65,400	65,400	65,400	0	0	0	0	0	65,400	0	0	0	559	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		04/10/2024	Redemption		65,587	65,587	65,587	65,587	0	0	0	0	0	65,587	0	0	0	747	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		05/10/2024	Redemption		65,773	65,773	65,773	65,773	0	0	0	0	0	65,773	0	0	0	936	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		06/10/2024	Redemption		65,961	65,961	65,961	65,961	0	0	0	0	0	65,961	0	0	0	1,127	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		07/10/2024	Redemption		66,148	66,148	66,148	66,148	0	0	0	0	0	66,148	0	0	0	1,318	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		08/10/2024	Redemption		66,337	66,337	66,337	66,337	0	0	0	0	0	66,337	0	0	0	1,511	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		09/10/2024	Redemption		66,525	66,525	66,525	66,525	0	0	0	0	0	66,525	0	0	0	1,704	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		10/10/2024	Redemption		66,715	66,715	66,715	66,715	0	0	0	0	0	66,715	0	0	0	1,899	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		11/10/2024	Redemption		66,905	66,905	66,905	66,905	0	0	0	0	0	66,905	0	0	0	2,095	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		12/10/2024	Redemption		67,095	67,095	67,095	67,095	0	0	0	0	0	67,095	0	0	0	2,292	10/10/2038
127097-E@-8	CABOT OIL & GAS		09/18/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	734,000	09/18/2024
127097-E@-8	CABOT OIL & GAS		09/18/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	367,000	09/18/2024
127228-AA-8	DUKE ENERGY		01/10/2024	Redemption		2,359	2,359	2,359	2,359	0	0	0	0	0	2,359	0	0	0	7	12/31/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12722@-AA-8	DUKE ENERGY		02/10/2024	Redemption		2,366	2,366	2,366	2,366	0	0	0	0	0	2,366	0	0	0	14	12/31/2052
12722@-AA-8	DUKE ENERGY		03/10/2024	Redemption		2,373	2,373	2,373	2,373	0	0	0	0	0	2,373	0	0	0	22	12/31/2052
12722@-AA-8	DUKE ENERGY		04/10/2024	Redemption		2,380	2,380	2,380	2,380	0	0	0	0	0	2,380	0	0	0	29	12/31/2052
12722@-AA-8	DUKE ENERGY		05/10/2024	Redemption		2,388	2,388	2,388	2,388	0	0	0	0	0	2,388	0	0	0	36	12/31/2052
12722@-AA-8	DUKE ENERGY		06/10/2024	Redemption		2,395	2,395	2,395	2,395	0	0	0	0	0	2,395	0	0	0	44	12/31/2052
12722@-AA-8	DUKE ENERGY		07/10/2024	Redemption		2,402	2,402	2,402	2,402	0	0	0	0	0	2,402	0	0	0	51	12/31/2052
12722@-AA-8	DUKE ENERGY		08/10/2024	Redemption		2,410	2,410	2,410	2,410	0	0	0	0	0	2,410	0	0	0	59	12/31/2052
12722@-AA-8	DUKE ENERGY		09/10/2024	Redemption		2,417	2,417	2,417	2,417	0	0	0	0	0	2,417	0	0	0	66	12/31/2052
12722@-AA-8	DUKE ENERGY		10/10/2024	Redemption		2,424	2,424	2,424	2,424	0	0	0	0	0	2,424	0	0	0	74	12/31/2052
12722@-AA-8	DUKE ENERGY		11/10/2024	Redemption		2,432	2,432	2,432	2,432	0	0	0	0	0	2,432	0	0	0	82	12/31/2052
12722@-AA-8	DUKE ENERGY		12/10/2024	Redemption		2,439	2,439	2,439	2,439	0	0	0	0	0	2,439	0	0	0	90	12/31/2052
12730*-AA-0	KUM & GO LC		01/15/2024	Redemption		38,639	38,639	38,639	38,639	0	0	0	0	0	38,639	0	0	0	150	09/15/2045
12730*-AA-0	KUM & GO LC		02/15/2024	Redemption		38,788	38,788	38,788	38,788	0	0	0	0	0	38,788	0	0	0	301	09/15/2045
12730*-AA-0	KUM & GO LC		03/15/2024	Redemption		38,939	38,939	38,939	38,939	0	0	0	0	0	38,939	0	0	0	453	09/15/2045
12730*-AA-0	KUM & GO LC		04/15/2024	Redemption		39,090	39,090	39,090	39,090	0	0	0	0	0	39,090	0	0	0	606	09/15/2045
12730*-AA-0	KUM & GO LC		05/15/2024	Redemption		39,241	39,241	39,241	39,241	0	0	0	0	0	39,241	0	0	0	760	09/15/2045
12730*-AA-0	KUM & GO LC		06/15/2024	Redemption		39,393	39,393	39,393	39,393	0	0	0	0	0	39,393	0	0	0	916	09/15/2045
12730*-AA-0	KUM & GO LC		06/21/2024	Redemption		17,374,528	17,374,528	17,374,528	17,374,528	0	0	0	0	0	17,374,528	0	0	0	417,423	09/15/2045
12735#-AA-1	CGA CAPITAL CREDIT		01/15/2024	Redemption		6,344	6,344	6,344	6,344	0	0	0	0	0	6,344	0	0	0	21	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		02/15/2024	Redemption		6,365	6,365	6,365	6,365	0	0	0	0	0	6,365	0	0	0	42	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		03/15/2024	Redemption		6,387	6,387	6,387	6,387	0	0	0	0	0	6,387	0	0	0	63	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		04/15/2024	Redemption		6,408	6,408	6,408	6,408	0	0	0	0	0	6,408	0	0	0	85	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		05/15/2024	Redemption		6,430	6,430	6,430	6,430	0	0	0	0	0	6,430	0	0	0	106	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		06/15/2024	Redemption		6,452	6,452	6,452	6,452	0	0	0	0	0	6,452	0	0	0	128	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		07/15/2024	Redemption		6,473	6,473	6,473	6,473	0	0	0	0	0	6,473	0	0	0	150	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		08/15/2024	Redemption		6,495	6,495	6,495	6,495	0	0	0	0	0	6,495	0	0	0	172	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		09/15/2024	Redemption		6,517	6,517	6,517	6,517	0	0	0	0	0	6,517	0	0	0	194	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		10/15/2024	Redemption		7,113	7,113	7,113	7,113	0	0	0	0	0	7,113	0	0	0	235	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		11/15/2024	Redemption		7,137	7,137	7,137	7,137	0	0	0	0	0	7,137	0	0	0	260	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		12/15/2024	Redemption		7,162	7,162	7,162	7,162	0	0	0	0	0	7,162	0	0	0	284	09/30/2041
12769G-AB-6	CAESARS ENTERTAIN INC		03/20/2024	GOLDMAN SACHS		155,990	152,000	153,140	153,009	0	(29)	0	(29)	0	152,981	0	3,009	3,009	6,414	02/15/2030
12769G-AB-6	CAESARS ENTERTAIN INC		03/21/2024	BARCLAYS CAPITAL		66,788	65,000	65,488	65,432	0	(13)	0	(13)	0	65,419	0	1,369	1,369	2,781	02/15/2030
12769G-AB-6	CAESARS ENTERTAIN INC		03/21/2024	MARKET AXESS		17,464	17,000	17,128	17,113	0	(3)	0	(3)	0	17,109	0	354	354	727	02/15/2030
12769G-AB-6	CAESARS ENTERTAIN INC		03/22/2024	MARKET AXESS		16,457	16,000	16,120	16,106	0	(3)	0	(3)	0	16,103	0	354	354	688	02/15/2030
12806*-AH-4	CAITHNESS LONG ISLAND		01/15/2024	Redemption		187,907	187,907	187,907	187,907	0	0	0	0	0	187,907	0	0	0	5,365	01/15/2032
12806*-AH-4	CAITHNESS LONG ISLAND		07/15/2024	Redemption		172,066	172,066	172,066	172,066	0	0	0	0	0	172,066	0	0	0	9,825	01/15/2032
12806*-AH-4	CAITHNESS LONG ISLAND		09/01/2024	RILA		2,844,974	2,844,974	2,844,974	2,844,974	0	0	0	0	0	2,844,974	0	0	0	183,205	01/15/2032
13123X-AZ-5	CALLON PETROLEUM		04/01/2024	Call 101.0630		505,315	500,000	480,570	487,295	0	1,094	0	1,094	0	488,389	0	11,611	11,611	29,221	07/01/2026
13123X-BF-8	CALLON PETROLEUM		04/01/2024	Call 102.8030		225,139	219,000	219,000	219,000	0	0	0	0	0	219,000	0	0	0	17,545	06/15/2030
131347-CK-0	CALPINE		10/25/2024	Call 100.0000		334,000	334,000	332,654	332,378	0	317	0	317	0	332,695	0	1,305	1,305	15,782	06/01/2026
131347-CK-0	CALPINE		10/25/2024	Call 100.0000		488,000	488,000	480,680	485,214	0	889	0	889	0	486,103	0	1,897	1,897	23,058	06/01/2026
131347-CQ-7	CALPINE		01/12/2024	MARKET AXESS		104,618	116,000	96,280	97,703	0	90	0	90	0	97,793	0	6,825	6,825	2,674	02/01/2031
131347-CQ-7	CALPINE		01/12/2024	MARKET AXESS		66,792	74,000	61,420	62,328	0	57	0	57	0	62,385	0	4,406	4,406	1,706	02/01/2031
131347-CQ-7	CALPINE		01/12/2024	MARKET AXESS		35,112	39,000	32,370	32,849	0	30	0	30	0	32,879	0	2,234	2,234	899	02/01/2031
131347-CQ-7	CALPINE		01/12/2024	MARKET AXESS		52,309	58,000	48,140	48,852	0	45	0	45	0	48,897	0	3,412	3,412	1,337	02/01/2031
131347-CQ-7	CALPINE		01/12/2024	MARKET AXESS		33,396	37,000	30,710	31,164	0	29	0	29	0	31,193	0	2,203	2,203	853	02/01/2031
131347-CQ-7	CALPINE		01/12/2024	MARKET AXESS		17,106	19,000	15,770	16,003	0	15	0	15	0	16,018	0	1,088	1,088	438	02/01/2031
131347-CQ-7	CALPINE		01/17/2024	GOLDMAN SACHS		685,226	771,000	639,930	649,391	0	673	0	673	0	650,064	0	35,162	35,162	17,990	02/01/2031
131347-CQ-7	CALPINE		01/17/2024	GOLDMAN SACHS		343,058	386,000	320,380	325,117	0	337	0	337	0	325,454	0	17,604	17,604	9,007	02/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
133131-AU-6	CAMDEN PROPERTY TRUST		01/15/2024	Maturity		5,000,000	5,000,000	5,170,900	4,999,995	0	5	0	5	0	5,000,000	0	0	0	106,250	01/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST		09/15/2024	Maturity		7,000,000	7,000,000	6,965,848	6,995,286	0	4,714	0	4,714	0	7,000,000	0	0	0	245,000	09/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST		09/15/2024	Maturity		10,000,000	10,000,000	9,923,100	9,993,265	0	6,735	0	6,735	0	10,000,000	0	0	0	350,000	09/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST		09/15/2024	Maturity		1,056,000	1,056,000	1,055,454	1,055,893	0	107	0	107	0	1,056,000	0	0	0	36,960	09/15/2024
134011-AA-3	CAMP PENDLETON		10/01/2024	Redemption		100,000	100,000	111,219	109,243	0	(9,243)	0	(9,243)	0	100,000	0	0	0	5,937	10/01/2043
14040H-BF-1	CAPITAL ONE FINANCIAL		03/25/2024	Call 100.0000		3,500,000	3,500,000	3,496,815	3,499,596	0	207	0	207	0	3,499,803	0	197	197	55,052	04/24/2024
14313#-AA-7	CARLYLE INFRASTRUCTURE		02/28/2024	Redemption		389,602	389,602	389,602	389,602	0	0	0	0	0	389,602	0	0	0	322,498	08/25/2033
14313#-AA-7	CARLYLE INFRASTRUCTURE		06/25/2024	Redemption		533,872	533,872	533,872	533,872	0	0	0	0	0	533,872	0	0	0	301,751	08/25/2033
14313#-AA-7	CARLYLE INFRASTRUCTURE		08/09/2024	Redemption		680,845	680,845	680,845	680,845	0	0	0	0	0	680,845	0	0	0	223,868	08/25/2033
14313#-AA-7	CARLYLE INFRASTRUCTURE		11/22/2024	Redemption		6,614,204	6,614,204	6,614,204	6,614,204	0	0	0	0	0	6,614,204	0	0	0	480,430	08/25/2033
14448C-AQ-7	CARRIER GLOBAL		03/25/2024	GOLDMAN SACHS		3,970,890	4,500,000	4,599,315	4,562,891	0	(2,384)	0	(2,384)	0	4,560,508	0	(589,618)	(589,618)	75,536	02/15/2030
14576A-AD-4	CAPITAL CARM 2020-1A A4		01/16/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	3	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		02/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	6	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		03/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	9	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		04/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	12	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		05/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	15	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		06/17/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	18	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		07/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	21	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		08/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	24	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		09/16/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	27	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		10/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	30	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		11/15/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	33	12/15/2050
14576A-AD-4	CAPITAL CARM 2020-1A A4		12/16/2024	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	36	12/15/2050
14855W-AA-4	CLAKE 23-1-A		01/15/2024	Redemption		45,005	45,005	43,862	43,899	0	1,106	0	1,106	0	45,005	0	0	0	244	07/31/2036
14855W-AA-4	CLAKE 23-1-A		01/15/2024	Redemption		22,503	22,503	21,931	21,950	0	553	0	553	0	22,503	0	0	0	122	07/31/2036
14855W-AA-4	CLAKE 23-1-A		02/15/2024	Redemption		47,679	47,679	46,468	46,506	0	1,172	0	1,172	0	47,679	0	0	0	517	07/31/2036
14855W-AA-4	CLAKE 23-1-A		02/15/2024	Redemption		23,839	23,839	23,234	23,253	0	586	0	586	0	23,839	0	0	0	258	07/31/2036
14855W-AA-4	CLAKE 23-1-A		03/15/2024	Redemption		292,233	292,233	284,811	285,049	0	7,184	0	7,184	0	292,233	0	0	0	4,749	07/31/2036
14855W-AA-4	CLAKE 23-1-A		03/15/2024	Redemption		146,116	146,116	142,406	142,524	0	3,592	0	3,592	0	146,116	0	0	0	2,374	07/31/2036
14855W-AA-4	CLAKE 23-1-A		04/15/2024	Redemption		45,045	45,045	43,901	43,937	0	1,107	0	1,107	0	45,045	0	0	0	976	07/31/2036
14855W-AA-4	CLAKE 23-1-A		04/15/2024	Redemption		22,522	22,522	21,950	21,969	0	554	0	554	0	22,522	0	0	0	488	07/31/2036
14855W-AA-4	CLAKE 23-1-A		05/15/2024	Redemption		22,513	22,513	21,941	21,960	0	553	0	553	0	22,513	0	0	0	610	07/31/2036
14855W-AA-4	CLAKE 23-1-A		05/15/2024	Redemption		45,026	45,026	43,883	43,919	0	1,107	0	1,107	0	45,026	0	0	0	1,219	07/31/2036
14855W-AA-4	CLAKE 23-1-A		06/15/2024	Redemption		294,703	294,703	287,218	287,458	0	7,245	0	7,245	0	294,703	0	0	0	9,578	07/31/2036
14855W-AA-4	CLAKE 23-1-A		06/15/2024	Redemption		147,351	147,351	143,609	143,729	0	3,622	0	3,622	0	147,351	0	0	0	4,789	07/31/2036
14855W-AA-4	CLAKE 23-1-A		07/15/2024	Redemption		45,117	45,117	43,971	44,007	0	1,109	0	1,109	0	45,117	0	0	0	1,711	07/31/2036
14855W-AA-4	CLAKE 23-1-A		07/15/2024	Redemption		22,558	22,558	21,985	22,004	0	555	0	555	0	22,558	0	0	0	855	07/31/2036
14855W-AA-4	CLAKE 23-1-A		08/15/2024	Redemption		45,146	45,146	43,999	44,036	0	1,110	0	1,110	0	45,146	0	0	0	1,956	07/31/2036
14855W-AA-4	CLAKE 23-1-A		08/15/2024	Redemption		22,573	22,573	22,000	22,018	0	555	0	555	0	22,573	0	0	0	978	07/31/2036
14855W-AA-4	CLAKE 23-1-A		09/15/2024	Redemption		291,882	291,882	284,469	284,707	0	7,175	0	7,175	0	291,882	0	0	0	14,229	07/31/2036
14855W-AA-4	CLAKE 23-1-A		09/15/2024	Redemption		146,557	146,557	142,835	142,954	0	3,603	0	3,603	0	146,557	0	0	0	7,145	07/31/2036
14855W-AA-4	CLAKE 23-1-A		10/15/2024	Redemption		43,631	43,631	42,523	42,558	0	1,073	0	1,073	0	43,631	0	0	0	2,363	07/31/2036
14855W-AA-4	CLAKE 23-1-A		10/15/2024	Redemption		21,199	21,199	20,661	20,678	0	521	0	521	0	21,199	0	0	0	1,130	07/31/2036
14855W-AA-4	CLAKE 23-1-A		11/15/2024	Redemption		43,654	43,654	42,545	42,581	0	1,073	0	1,073	0	43,654	0	0	0	2,601	07/31/2036
14855W-AA-4	CLAKE 23-1-A		12/01/2024	Redemption		21,827	21,827	21,273	21,290	0	537	0	537	0	21,827	0	0	0	1,282	07/31/2036
14855W-AA-4	CLAKE 23-1-A		12/15/2024	Redemption		296,135	296,135	288,614	288,855	0	7,280	0	7,280	0	296,135	0	0	0	19,249	07/31/2036
14855W-AA-4	CLAKE 23-1-A		12/15/2024	Redemption		148,067	148,067	144,307	144,427	0	3,640	0	3,640	0	148,067	0	0	0	9,495	07/31/2036
14856C-AA-7	CLAST 2018-1 A		01/15/2024	Paydown		1,181,823	1,181,823	1,178,868	1,180,272	0	1,551	0	1,551	0	1,181,823	0	0	0	4,063	06/15/2043
14856C-AA-7	CLAST 2018-1 A		03/15/2024	Paydown		1,641,030	1,641,030	1,636,927	1,638,876	0	2,154	0	2,154	0	1,641,030	0	0	0	16,923	06/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14856C-AA-7	CLAST 2018-1 A		04/15/2024	Paydown		182,219	182,219	181,763	181,980	0	239	0	239	0	182,219	0	0	0	2,506	06/15/2043
14856C-AA-7	CLAST 2018-1 A		05/15/2024	Paydown		178,535	178,535	178,089	178,301	0	234	0	234	0	178,535	0	0	0	3,069	06/15/2043
14856C-AA-7	CLAST 2018-1 A		06/15/2024	Paydown		36,541	36,541	36,450	36,493	0	48	0	48	0	36,541	0	0	0	754	06/15/2043
14856C-AA-7	CLAST 2018-1 A		07/15/2024	Paydown		17,705	17,705	17,661	17,682	0	23	0	23	0	17,705	0	0	0	426	06/15/2043
14856C-AA-7	CLAST 2018-1 A		08/15/2024	Paydown		40,317	40,317	40,216	40,264	0	53	0	53	0	40,317	0	0	0	1,109	06/15/2043
14856C-AA-7	CLAST 2018-1 A		09/15/2024	Paydown		88,560	88,560	88,339	88,444	0	116	0	116	0	88,560	0	0	0	2,740	06/15/2043
14856C-AA-7	CLAST 2018-1 A		10/15/2024	Paydown		23,283	23,283	23,225	23,253	0	31	0	31	0	23,283	0	0	0	800	06/15/2043
14856C-AA-7	CLAST 2018-1 A		11/15/2024	Paydown		33,952	33,952	33,867	33,907	0	45	0	45	0	33,952	0	0	0	1,284	06/15/2043
14856C-AA-7	CLAST 2018-1 A		12/15/2024	Paydown		111,281	111,281	111,003	111,135	0	146	0	146	0	111,281	0	0	0	4,590	06/15/2043
14888@-AA-4	SIDNEY A MURRAY HYDRO		03/31/2024	Redemption		266,378	266,378	266,378	266,378	0	0	0	0	0	266,378	0	0	0	2,664	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		03/31/2024	Redemption		621,549	621,549	621,549	621,549	0	0	0	0	0	621,549	0	0	0	6,215	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		06/30/2024	Redemption		325,677	325,677	325,677	325,677	0	0	0	0	0	325,677	0	0	0	6,514	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		06/30/2024	Redemption		759,912	759,912	759,912	759,912	0	0	0	0	0	759,912	0	0	0	15,198	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		09/30/2024	Redemption		168,001	168,001	168,001	168,001	0	0	0	0	0	168,001	0	0	0	5,040	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		09/30/2024	Redemption		392,003	392,003	392,003	392,003	0	0	0	0	0	392,003	0	0	0	11,760	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		12/31/2024	Redemption		146,510	146,510	146,510	146,510	0	0	0	0	0	146,510	0	0	0	5,860	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		12/31/2024	Redemption		341,857	341,857	341,857	341,857	0	0	0	0	0	341,857	0	0	0	13,674	11/30/2029
149123-CC-3	CATERPILLAR		05/15/2024	Maturity		5,000,000	5,000,000	5,068,600	5,001,184	0	(1,184)	0	(1,184)	0	5,000,000	0	0	0	85,000	05/15/2024
14912L-6G-1	CATERPILLAR FINANCIAL		12/01/2024	Maturity		4,000,000	4,000,000	3,995,600	3,999,462	0	538	0	538	0	4,000,000	0	0	0	130,000	12/01/2024
15135B-AR-2	CENTENE		09/26/2024	ATHENE ANNUITY		5,667,991	5,764,000	5,948,997	5,806,731	0	(18,244)	0	(18,244)	0	5,788,487	0	(120,497)	(120,497)	191,213	12/15/2027
15135B-AV-3	CENTENE		01/25/2024	BNP PARIBAS		444,030	500,000	433,326	441,497	0	637	0	637	0	442,134	0	1,896	1,896	7,688	02/15/2030
15135B-AV-3	CENTENE		02/13/2024	JP MORGAN		884,220	1,000,000	852,244	867,725	0	2,245	0	2,245	0	869,971	0	14,249	14,249	16,875	02/15/2030
15200W-AC-9	CENTERPOINT ENERGY		04/15/2024	Paydown		446,142	446,142	440,850	445,387	0	754	0	754	0	446,142	0	0	0	6,755	10/15/2025
15200W-AC-9	CENTERPOINT ENERGY		10/15/2024	Paydown		452,821	452,821	447,450	452,056	0	766	0	766	0	452,821	0	0	0	13,712	10/15/2025
15722#-AA-9	NATIONAL OILWELL VARCO		01/10/2024	Redemption		2,175	2,175	2,175	2,175	0	0	0	0	0	2,175	0	0	0	8	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		02/10/2024	Redemption		2,183	2,183	2,183	2,183	0	0	0	0	0	2,183	0	0	0	16	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		03/10/2024	Redemption		2,191	2,191	2,191	2,191	0	0	0	0	0	2,191	0	0	0	24	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		04/10/2024	Redemption		2,199	2,199	2,199	2,199	0	0	0	0	0	2,199	0	0	0	33	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		05/10/2024	Redemption		2,207	2,207	2,207	2,207	0	0	0	0	0	2,207	0	0	0	41	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		06/10/2024	Redemption		2,216	2,216	2,216	2,216	0	0	0	0	0	2,216	0	0	0	50	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		07/10/2024	Redemption		2,224	2,224	2,224	2,224	0	0	0	0	0	2,224	0	0	0	58	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		08/10/2024	Redemption		2,232	2,232	2,232	2,232	0	0	0	0	0	2,232	0	0	0	66	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		09/10/2024	Redemption		2,240	2,240	2,240	2,240	0	0	0	0	0	2,240	0	0	0	75	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		10/10/2024	Redemption		2,249	2,249	2,249	2,249	0	0	0	0	0	2,249	0	0	0	84	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		11/10/2024	Redemption		2,257	2,257	2,257	2,257	0	0	0	0	0	2,257	0	0	0	92	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		12/10/2024	Redemption		2,266	2,266	2,266	2,266	0	0	0	0	0	2,266	0	0	0	101	01/10/2041
15725#-AA-6	BP NORTH AMERICA		01/10/2024	Redemption		3,862	3,862	3,862	3,862	0	0	0	0	0	3,862	0	0	0	11	12/10/2031
15725#-AA-6	BP NORTH AMERICA		01/10/2024	Redemption		3,089	3,089	3,089	3,089	0	0	0	0	0	3,089	0	0	0	9	12/10/2031
15725#-AA-6	BP NORTH AMERICA		01/10/2024	Redemption		772	772	772	772	0	0	0	0	0	772	0	0	0	2	12/10/2031
15725#-AA-6	BP NORTH AMERICA		01/10/2024	Redemption		1,363	1,363	1,363	1,363	0	0	0	0	0	1,363	0	0	0	4	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2024	Redemption		3,873	3,873	3,873	3,873	0	0	0	0	0	3,873	0	0	0	22	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2024	Redemption		3,099	3,099	3,099	3,099	0	0	0	0	0	3,099	0	0	0	18	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2024	Redemption		775	775	775	775	0	0	0	0	0	775	0	0	0	4	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2024	Redemption		1,367	1,367	1,367	1,367	0	0	0	0	0	1,367	0	0	0	8	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2024	Redemption		3,885	3,885	3,885	3,885	0	0	0	0	0	3,885	0	0	0	33	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2024	Redemption		3,108	3,108	3,108	3,108	0	0	0	0	0	3,108	0	0	0	27	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2024	Redemption		777	777	777	777	0	0	0	0	0	777	0	0	0	7	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2024	Redemption		1,371	1,371	1,371	1,371	0	0	0	0	0	1,371	0	0	0	12	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2024	Redemption		3,896	3,896	3,896	3,896	0	0	0	0	0	3,896	0	0	0	45	12/10/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15725#-AA-6	BP NORTH AMERICA		04/10/2024	Redemption		3,117	3,117	3,117	3,117	0	0	0	0	0	3,117	0	0	0	36	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2024	Redemption		779	779	779	779	0	0	0	0	0	779	0	0	0	9	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2024	Redemption		1,375	1,375	1,375	1,375	0	0	0	0	0	1,375	0	0	0	16	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2024	Redemption		3,907	3,907	3,907	3,907	0	0	0	0	0	3,907	0	0	0	56	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2024	Redemption		3,126	3,126	3,126	3,126	0	0	0	0	0	3,126	0	0	0	45	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2024	Redemption		781	781	781	781	0	0	0	0	0	781	0	0	0	11	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2024	Redemption		1,379	1,379	1,379	1,379	0	0	0	0	0	1,379	0	0	0	20	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2024	Redemption		3,919	3,919	3,919	3,919	0	0	0	0	0	3,919	0	0	0	67	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2024	Redemption		3,135	3,135	3,135	3,135	0	0	0	0	0	3,135	0	0	0	54	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2024	Redemption		784	784	784	784	0	0	0	0	0	784	0	0	0	14	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2024	Redemption		1,383	1,383	1,383	1,383	0	0	0	0	0	1,383	0	0	0	24	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2024	Redemption		3,930	3,930	3,930	3,930	0	0	0	0	0	3,930	0	0	0	79	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2024	Redemption		3,144	3,144	3,144	3,144	0	0	0	0	0	3,144	0	0	0	63	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2024	Redemption		786	786	786	786	0	0	0	0	0	786	0	0	0	16	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2024	Redemption		1,387	1,387	1,387	1,387	0	0	0	0	0	1,387	0	0	0	28	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2024	Redemption		3,942	3,942	3,942	3,942	0	0	0	0	0	3,942	0	0	0	90	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2024	Redemption		3,154	3,154	3,154	3,154	0	0	0	0	0	3,154	0	0	0	72	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2024	Redemption		788	788	788	788	0	0	0	0	0	788	0	0	0	18	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2024	Redemption		1,391	1,391	1,391	1,391	0	0	0	0	0	1,391	0	0	0	32	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2024	Redemption		3,954	3,954	3,954	3,954	0	0	0	0	0	3,954	0	0	0	102	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2024	Redemption		3,163	3,163	3,163	3,163	0	0	0	0	0	3,163	0	0	0	82	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2024	Redemption		791	791	791	791	0	0	0	0	0	791	0	0	0	20	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2024	Redemption		1,395	1,395	1,395	1,395	0	0	0	0	0	1,395	0	0	0	36	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2024	Redemption		3,965	3,965	3,965	3,965	0	0	0	0	0	3,965	0	0	0	114	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2024	Redemption		3,172	3,172	3,172	3,172	0	0	0	0	0	3,172	0	0	0	91	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2024	Redemption		793	793	793	793	0	0	0	0	0	793	0	0	0	23	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2024	Redemption		1,400	1,400	1,400	1,400	0	0	0	0	0	1,400	0	0	0	40	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2024	Redemption		3,977	3,977	3,977	3,977	0	0	0	0	0	3,977	0	0	0	125	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2024	Redemption		3,182	3,182	3,182	3,182	0	0	0	0	0	3,182	0	0	0	100	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2024	Redemption		795	795	795	795	0	0	0	0	0	795	0	0	0	25	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2024	Redemption		1,404	1,404	1,404	1,404	0	0	0	0	0	1,404	0	0	0	44	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2024	Redemption		4,058	4,058	4,058	4,058	0	0	0	0	0	4,058	0	0	0	140	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2024	Redemption		3,247	3,247	3,247	3,247	0	0	0	0	0	3,247	0	0	0	112	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2024	Redemption		812	812	812	812	0	0	0	0	0	812	0	0	0	28	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2024	Redemption		1,432	1,432	1,432	1,432	0	0	0	0	0	1,432	0	0	0	49	12/10/2031
159864-AE-7	CHARLES RIVER LABORATORIES		09/26/2024	ATHENE ANNUITY		2,914,341	3,000,000	3,023,250	3,009,883	0	(3,019)	0	(3,019)	0	3,006,864	0	(92,523)	(92,523)	115,104	05/01/2028
161175-BM-5	CHARTER COMMUNICATIONS		11/14/2024	GOLDMAN SACHS		7,214,617	7,965,000	7,873,084	7,889,296	0	3,311	0	3,311	0	7,892,608	0	(677,990)	(677,990)	480,444	04/01/2038
16121#-AA-4	CVS		01/25/2024	Redemption		40,311	40,311	40,311	40,311	0	0	0	0	0	40,311	0	0	0	275	01/25/2026
16121#-AA-4	CVS		02/25/2024	Redemption		40,587	40,587	40,587	40,587	0	0	0	0	0	40,587	0	0	0	555	01/25/2026
16121#-AA-4	CVS		03/25/2024	Redemption		40,864	40,864	40,864	40,864	0	0	0	0	0	40,864	0	0	0	838	01/25/2026
16121#-AA-4	CVS		04/25/2024	Redemption		41,143	41,143	41,143	41,143	0	0	0	0	0	41,143	0	0	0	1,125	01/25/2026
16121#-AA-4	CVS		05/25/2024	Redemption		41,424	41,424	41,424	41,424	0	0	0	0	0	41,424	0	0	0	1,415	01/25/2026
16121#-AA-4	CVS		06/25/2024	Redemption		41,707	41,707	41,707	41,707	0	0	0	0	0	41,707	0	0	0	1,710	01/25/2026
16121#-AA-4	CVS		07/25/2024	Redemption		41,992	41,992	41,992	41,992	0	0	0	0	0	41,992	0	0	0	2,009	01/25/2026
16121#-AA-4	CVS		08/25/2024	Redemption		42,279	42,279	42,279	42,279	0	0	0	0	0	42,279	0	0	0	2,311	01/25/2026
16121#-AA-4	CVS		09/25/2024	Redemption		42,568	42,568	42,568	42,568	0	0	0	0	0	42,568	0	0	0	2,618	01/25/2026
16121#-AA-4	CVS		10/25/2024	Redemption		42,859	42,859	42,859	42,859	0	0	0	0	0	42,859	0	0	0	2,929	01/25/2026
16121#-AA-4	CVS		11/25/2024	Redemption		43,152	43,152	43,152	43,152	0	0	0	0	0	43,152	0	0	0	3,244	01/25/2026
16121#-AA-4	CVS		12/25/2024	Redemption		43,447	43,447	43,447	43,447	0	0	0	0	0	43,447	0	0	0	3,563	01/25/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16159G-AC-3	CHASE 2019-ATR2 A3		01/01/2024	Paydown		47,291	47,291	47,823	47,823	0	(532)	0	(532)	0	47,291	0	0	0	136	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		02/01/2024	Paydown		3,202	3,202	3,238	3,238	0	(36)	0	(36)	0	3,202	0	0	0	19	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		03/01/2024	Paydown		3,592	3,592	3,633	3,633	0	(40)	0	(40)	0	3,592	0	0	0	31	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		04/01/2024	Paydown		9,015	9,015	9,117	9,117	0	(101)	0	(101)	0	9,015	0	0	0	105	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		05/01/2024	Paydown		21,666	21,666	21,909	21,909	0	(244)	0	(244)	0	21,666	0	0	0	315	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		06/01/2024	Paydown		11,440	11,440	11,568	11,568	0	(129)	0	(129)	0	11,440	0	0	0	200	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		07/01/2024	Paydown		3,100	3,100	3,135	3,135	0	(35)	0	(35)	0	3,100	0	0	0	63	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		08/01/2024	Paydown		19,110	19,110	19,325	19,325	0	(215)	0	(215)	0	19,110	0	0	0	445	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		09/01/2024	Paydown		3,312	3,312	3,349	3,349	0	(37)	0	(37)	0	3,312	0	0	0	87	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		10/01/2024	Paydown		3,122	3,122	3,157	3,157	0	(35)	0	(35)	0	3,122	0	0	0	91	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		11/01/2024	Paydown		3,236	3,236	3,273	3,273	0	(36)	0	(36)	0	3,236	0	0	0	104	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		12/01/2024	Paydown		8,891	8,891	8,991	8,991	0	(100)	0	(100)	0	8,891	0	0	0	311	07/25/2049
161630-CH-9	CHASE 2007-A1 13M2		01/01/2024	Paydown		763	763	731	731	0	32	0	32	0	763	0	0	0	2	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		02/01/2024	Paydown		765	765	732	732	0	32	0	32	0	765	0	0	0	5	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		03/01/2024	Paydown		782	782	749	749	0	33	0	33	0	782	0	0	0	8	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		04/01/2024	Paydown		4,991	4,991	4,779	4,779	0	212	0	212	0	4,991	0	0	0	71	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		05/01/2024	Paydown		761	761	729	729	0	32	0	32	0	761	0	0	0	14	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		06/01/2024	Paydown		918	918	879	879	0	39	0	39	0	918	0	0	0	20	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		07/01/2024	Paydown		753	753	721	721	0	32	0	32	0	753	0	0	0	19	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		08/01/2024	Paydown		2,394	2,394	2,292	2,292	0	102	0	102	0	2,394	0	0	0	70	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		09/01/2024	Paydown		6,593	6,601	6,320	6,320	0	273	0	273	0	6,593	0	0	0	217	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		10/01/2024	Paydown		2,452	2,452	2,348	2,348	0	104	0	104	0	2,452	0	0	0	90	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		11/01/2024	Paydown		3,596	3,596	3,443	3,443	0	153	0	153	0	3,596	0	0	0	145	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		12/01/2024	Paydown		2,511	2,511	2,405	2,405	0	107	0	107	0	2,511	0	0	0	111	03/25/2037
16163B-AZ-7	CHASE 2006-S2 2A4		01/01/2024	Paydown		0	(108)	(74)	(35)	0	35	0	35	0	0	0	0	0	0	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		02/01/2024	Paydown		3,143	3,046	2,084	1,000	0	2,142	0	2,142	0	3,143	0	0	0	39	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		03/01/2024	Paydown		0	(108)	(74)	(35)	0	35	0	35	0	0	0	0	0	1	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		04/01/2024	Paydown		0	(98)	(67)	(32)	0	32	0	32	0	0	0	0	0	1	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		05/01/2024	Paydown		0	(1,211)	(829)	(398)	0	398	0	398	0	0	0	0	0	19	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		06/01/2024	Paydown		11,319	11,212	7,669	3,681	0	7,638	0	7,638	0	11,319	0	0	0	246	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		08/01/2024	Paydown		0	(214)	(147)	(70)	0	70	0	70	0	0	0	0	0	5	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		09/01/2024	Paydown		0	(108)	(74)	(35)	0	35	0	35	0	0	0	0	0	3	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		11/01/2024	Paydown		11,182	10,972	7,505	3,603	0	7,579	0	7,579	0	11,182	0	0	0	474	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		12/01/2024	Paydown		0	(106)	(73)	(35)	0	35	0	35	0	0	0	0	0	4	10/25/2036
16411Q-AN-1	CHENIERE ENERGY		03/25/2024	GOLDMAN SACHS		412,789	486,000	489,038	488,506	0	(71)	0	(71)	0	488,436	0	(75,647)	(75,647)	10,398	01/31/2032
16411Q-AQ-4	CHENIERE ENERGY		08/27/2024	HSBC SECURITIES		428,901	407,000	406,080	406,124	0	8	0	8	0	406,132	0	22,768	22,768	16,010	06/30/2033
16411R-AK-5	CHENIERE ENERGY		03/25/2024	GOLDMAN SACHS		725,805	750,000	680,850	694,923	0	2,409	0	2,409	0	697,332	0	28,473	28,473	15,609	10/15/2028
16412X-A@-4	CHENIERE		09/01/2024	RILA		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	262,757	12/31/2039
166756-AP-1	CHEVRON USA		11/15/2024	Maturity		12,390,000	12,390,000	12,213,402	12,347,005	0	42,995	0	42,995	0	12,390,000	0	0	0	483,210	11/15/2024
171265-C#-6	CHUGACH ELECTRIC		04/30/2024	Redemption		73,333	73,333	73,333	73,333	0	0	0	0	0	73,333	0	0	0	1,067	10/30/2050
171265-C#-6	CHUGACH ELECTRIC		10/30/2024	Redemption		73,333	73,333	73,333	73,333	0	0	0	0	0	73,333	0	0	0	2,134	10/30/2050
17275R-AN-2	CISCO SYSTEMS		03/04/2024	Maturity		5,000,000	5,000,000	4,996,250	4,999,550	0	450	0	450	0	5,000,000	0	0	0	90,625	03/04/2024
17288X-AB-0	CITADEL		09/26/2024	ATHENE ANNUITY		1,996,484	2,000,000	2,083,016	2,051,955	0	(12,881)	0	(12,881)	0	2,039,074	0	(42,590)	(42,590)	116,188	01/15/2027
172967-JT-9	CITIGROUP		05/14/2024	BANK OF AMERICA		1,652,304	1,675,000	1,766,740	1,715,803	0	(10,474)	0	(10,474)	0	1,705,329	0	(53,025)	(53,025)	31,937	06/10/2025
172973-2R-9	CMSI 2005-6 1A5		01/01/2024	Paydown		2,336	2,336	2,168	2,270	0	66	0	66	0	2,336	0	0	0	11	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		02/01/2024	Paydown		2,429	2,429	2,254	2,360	0	69	0	69	0	2,429	0	0	0	23	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		03/01/2024	Paydown		2,440	2,440	2,264	2,371	0	69	0	69	0	2,440	0	0	0	34	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		04/01/2024	Paydown		2,451	2,451	2,274	2,382	0	70	0	70	0	2,451	0	0	0	46	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		05/01/2024	Paydown		2,391	2,391	2,218	2,323	0	68	0	68	0	2,391	0	0	0	56	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172973-2R-9	CMSI 2005-6 1A5		06/01/2024	Paydown		2,474	2,474	2,296	2,404	0	70	0	70	0	2,474	0	0	0	70	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		07/01/2024	Paydown		2,410	2,410	2,236	2,341	0	68	0	68	0	2,410	0	0	0	79	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		08/01/2024	Paydown		2,510	2,510	2,329	2,439	0	71	0	71	0	2,510	0	0	0	94	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		09/01/2024	Paydown		14,678	14,678	13,618	14,262	0	416	0	416	0	14,678	0	0	0	619	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		10/01/2024	Paydown		2,388	2,388	2,216	2,320	0	68	0	68	0	2,388	0	0	0	112	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		11/01/2024	Paydown		2,469	2,469	2,291	2,399	0	70	0	70	0	2,469	0	0	0	127	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		12/01/2024	Paydown		2,512	2,512	2,330	2,440	0	71	0	71	0	2,512	0	0	0	141	09/25/2035
172973-XA-2	CMSI 2004-3 A6		01/01/2024	Paydown		677	677	628	656	0	21	0	21	0	677	0	0	0	3	05/25/2034
172973-XA-2	CMSI 2004-3 A6		02/01/2024	Paydown		705	705	655	683	0	22	0	22	0	705	0	0	0	6	05/25/2034
172973-XA-2	CMSI 2004-3 A6		03/01/2024	Paydown		702	702	652	680	0	22	0	22	0	702	0	0	0	9	05/25/2034
172973-XA-2	CMSI 2004-3 A6		04/01/2024	Paydown		705	705	655	683	0	22	0	22	0	705	0	0	0	12	05/25/2034
172973-XA-2	CMSI 2004-3 A6		05/01/2024	Paydown		693	693	643	671	0	22	0	22	0	693	0	0	0	15	05/25/2034
172973-XA-2	CMSI 2004-3 A6		06/01/2024	Paydown		730	730	678	707	0	23	0	23	0	730	0	0	0	19	05/25/2034
172973-XA-2	CMSI 2004-3 A6		07/01/2024	Paydown		715	715	663	692	0	22	0	22	0	715	0	0	0	22	05/25/2034
172973-XA-2	CMSI 2004-3 A6		08/01/2024	Paydown		715	715	664	693	0	22	0	22	0	715	0	0	0	25	05/25/2034
172973-XA-2	CMSI 2004-3 A6		09/01/2024	Paydown		7,689	7,689	7,139	7,449	0	240	0	240	0	7,689	0	0	0	301	05/25/2034
172973-XA-2	CMSI 2004-3 A6		10/01/2024	Paydown		638	638	592	618	0	20	0	20	0	638	0	0	0	28	05/25/2034
172973-XA-2	CMSI 2004-3 A6		11/01/2024	Paydown		673	673	625	652	0	21	0	21	0	673	0	0	0	32	05/25/2034
172973-XA-2	CMSI 2004-3 A6		12/01/2024	Paydown		658	658	611	638	0	21	0	21	0	658	0	0	0	34	05/25/2034
17310N-AF-5	CRMSI 2006-3 A6		01/01/2024	Paydown		48	48	44	48	0	0	0	0	0	48	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		01/01/2024	Paydown		19	19	18	19	0	0	0	0	0	19	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		02/01/2024	Paydown		25	25	23	25	0	0	0	0	0	25	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		02/01/2024	Paydown		62	62	57	62	0	0	0	0	0	62	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		03/01/2024	Paydown		10	10	9	10	0	0	0	0	0	10	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		03/01/2024	Paydown		25	25	24	25	0	0	0	0	0	25	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		04/01/2024	Paydown		54	54	50	54	0	0	0	0	0	54	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		04/01/2024	Paydown		22	22	20	22	0	0	0	0	0	22	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		05/01/2024	Paydown		15	15	14	15	0	0	0	0	0	15	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		05/01/2024	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		06/01/2024	Paydown		14	14	13	14	0	0	0	0	0	14	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		06/01/2024	Paydown		6	6	5	6	0	0	0	0	0	6	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		07/01/2024	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		07/01/2024	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		08/01/2024	Paydown		16	16	15	16	0	0	0	0	0	16	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		08/01/2024	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		09/01/2024	Paydown		12	12	11	12	0	0	0	0	0	12	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		09/01/2024	Paydown		5	5	4	5	0	0	0	0	0	5	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		10/01/2024	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		10/01/2024	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		11/01/2024	Paydown		16	16	15	16	0	0	0	0	0	16	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		11/01/2024	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/25/2036
17313F-AA-0	CMLTI 2007-AR8 1A1A		01/01/2024	Paydown		27,291	27,291	15,601	15,692	0	11,599	0	11,599	0	27,291	0	0	0	84	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		02/01/2024	Paydown		2,611	2,611	1,493	1,501	0	1,110	0	1,110	0	2,611	0	0	0	16	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		03/01/2024	Paydown		2,813	2,813	1,608	1,618	0	1,196	0	1,196	0	2,813	0	0	0	26	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		04/01/2024	Paydown		4,268	4,268	2,440	2,454	0	1,814	0	1,814	0	4,268	0	0	0	54	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		05/01/2024	Paydown		2,217	2,217	1,267	1,275	0	942	0	942	0	2,217	0	0	0	35	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		06/01/2024	Paydown		2,523	2,523	1,442	1,451	0	1,072	0	1,072	0	2,523	0	0	0	48	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		07/01/2024	Paydown		32	32	18	18	0	14	0	14	0	32	0	0	0	1	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		08/01/2024	Paydown		2,306	2,306	1,318	1,326	0	980	0	980	0	2,306	0	0	0	60	08/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17313F-AA-0	CMLTI 2007-AR8 1A1A		08/15/2024	ATHENE ANNUITY		765,143	903,997	516,777	519,785	0	(3,008)	0	(3,008)	0	516,777	0	248,366	248,366	24,780	08/25/2047
17322Y-AC-4	CGCMT 2014-GC25 A3		04/01/2024	Paydown		147,924	147,924	152,570	148,055	0	(131)	0	(131)	0	147,924	0	0	0	1,680	10/10/2047
17322Y-AC-4	CGCMT 2014-GC25 A3		05/01/2024	Paydown		308,781	308,781	318,479	309,054	0	(273)	0	(273)	0	308,781	0	0	0	4,374	10/10/2047
17322Y-AC-4	CGCMT 2014-GC25 A3		06/01/2024	Paydown		5,983,986	5,983,986	6,171,920	5,989,270	0	(5,284)	0	(5,284)	0	5,983,986	0	0	0	101,573	10/10/2047
17322Y-AC-4	CGCMT 2014-GC25 A3		07/01/2024	Paydown		892,869	892,869	920,911	893,657	0	(788)	0	(788)	0	892,869	0	0	0	17,665	10/10/2047
17325F-BC-1	CITIBANK NA		01/10/2024	GOLDMAN SACHS		1,521,345	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	21,345	21,345	8,689	12/04/2026
17325F-BC-1	CITIBANK NA		04/12/2024	GOLDMAN SACHS		2,007,060	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	7,060	7,060	40,245	12/04/2026
17325H-BU-7	CGCMT 2017-P7 XA IO		01/02/2024	Paydown		0	0	4,078	2,776	0	(2,776)	0	(2,776)	0	0	0	0	0	90	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		02/01/2024	Paydown		0	0	4,458	3,035	0	(3,035)	0	(3,035)	0	0	0	0	0	185	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		03/01/2024	Paydown		0	0	4,751	3,235	0	(3,235)	0	(3,235)	0	0	0	0	0	288	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		04/01/2024	Paydown		0	0	4,667	3,177	0	(3,177)	0	(3,177)	0	0	0	0	0	386	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		05/01/2024	Paydown		0	0	4,471	3,044	0	(3,044)	0	(3,044)	0	0	0	0	0	456	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		06/03/2024	Paydown		0	0	4,175	2,842	0	(2,842)	0	(2,842)	0	0	0	0	0	518	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		07/01/2024	Paydown		0	0	4,509	3,070	0	(3,070)	0	(3,070)	0	0	0	0	0	646	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		08/01/2024	Paydown		0	0	4,579	3,118	0	(3,118)	0	(3,118)	0	0	0	0	0	757	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		09/03/2024	Paydown		0	0	4,233	2,882	0	(2,882)	0	(2,882)	0	0	0	0	0	793	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		10/01/2024	Paydown		0	0	4,566	3,109	0	(3,109)	0	(3,109)	0	0	0	0	0	943	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		11/01/2024	Paydown		0	0	4,273	2,909	0	(2,909)	0	(2,909)	0	0	0	0	0	976	04/14/2050
17328H-BF-7	CGCMT 2019-GC43 C		01/01/2024	Paydown		0	0	844	631	0	(631)	0	(631)	0	0	0	0	0	13	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		02/01/2024	Paydown		0	0	847	633	0	(633)	0	(633)	0	0	0	0	0	24	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		03/01/2024	Paydown		0	0	965	721	0	(721)	0	(721)	0	0	0	0	0	40	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		04/01/2024	Paydown		0	0	853	638	0	(638)	0	(638)	0	0	0	0	0	48	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		05/01/2024	Paydown		0	0	914	683	0	(683)	0	(683)	0	0	0	0	0	63	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		06/01/2024	Paydown		0	0	859	642	0	(642)	0	(642)	0	0	0	0	0	73	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		07/01/2024	Paydown		0	0	919	687	0	(687)	0	(687)	0	0	0	0	0	90	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		08/01/2024	Paydown		0	0	865	647	0	(647)	0	(647)	0	0	0	0	0	98	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		09/01/2024	Paydown		0	0	21,846	16,323	0	(16,323)	0	(16,323)	0	0	0	0	0	2,805	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		10/01/2024	Paydown		0	0	893	667	0	(667)	0	(667)	0	0	0	0	0	126	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		11/01/2024	Paydown		0	0	146,064	109,136	0	(109,136)	0	(109,136)	0	0	0	0	0	22,839	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		12/01/2024	Paydown		0	0	899	672	0	(672)	0	(672)	0	0	0	0	0	152	11/10/2052
17328P-CB-7	CMLTI 2020-EXP2 B3W		01/01/2024	Paydown		4,537	4,537	4,534	4,537	0	0	0	0	0	4,537	0	0	0	15	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		02/01/2024	Paydown		4,556	4,556	4,554	4,556	0	0	0	0	0	4,556	0	0	0	30	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		03/01/2024	Paydown		4,573	4,573	4,571	4,573	0	0	0	0	0	4,573	0	0	0	46	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		04/01/2024	Paydown		4,581	4,581	4,578	4,581	0	0	0	0	0	4,581	0	0	0	61	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		05/01/2024	Paydown		4,566	4,566	4,563	4,566	0	0	0	0	0	4,566	0	0	0	77	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		06/01/2024	Paydown		4,540	4,540	4,538	4,540	0	0	0	0	0	4,540	0	0	0	92	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		07/01/2024	Paydown		4,502	4,502	4,499	4,502	0	0	0	0	0	4,502	0	0	0	107	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		08/01/2024	Paydown		4,511	4,511	4,509	4,511	0	0	0	0	0	4,511	0	0	0	122	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		09/01/2024	Paydown		4,532	4,532	4,530	4,532	0	0	0	0	0	4,532	0	0	0	139	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		10/01/2024	Paydown		4,499	4,499	4,497	4,499	0	0	0	0	0	4,499	0	0	0	153	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		11/01/2024	Paydown		4,518	4,518	4,516	4,518	0	0	0	0	0	4,518	0	0	0	169	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		12/01/2024	Paydown		4,493	4,493	4,490	4,493	0	0	0	0	0	4,493	0	0	0	184	08/25/2050
17858#-AA-1	PF TRAINING INVESTORS LLC		01/15/2024	Redemption		8,931	8,931	9,016	9,005	0	(75)	0	(75)	0	8,931	0	0	0	39	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		02/15/2024	Redemption		8,970	8,970	9,056	9,045	0	(75)	0	(75)	0	8,970	0	0	0	79	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		03/15/2024	Redemption		9,009	9,009	9,096	9,085	0	(75)	0	(75)	0	9,009	0	0	0	119	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		04/15/2024	Redemption		9,049	9,049	9,136	9,125	0	(76)	0	(76)	0	9,049	0	0	0	159	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		05/15/2024	Redemption		9,089	9,089	9,176	9,165	0	(76)	0	(76)	0	9,089	0	0	0	200	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		06/15/2024	Redemption		9,129	9,129	9,216	9,205	0	(76)	0	(76)	0	9,129	0	0	0	241	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		07/15/2024	Redemption		9,169	9,169	9,257	9,246	0	(77)	0	(77)	0	9,169	0	0	0	282	09/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17858#-AA-1	PF TRAINING INVESTORS LLC		08/15/2024	Redemption		9,209	9,209	9,298	9,287	0	(77)	0	(77)	0	9,209	0	0	0	324	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		09/15/2024	Redemption		9,250	9,250	9,339	9,327	0	(78)	0	(78)	0	9,250	0	0	0	366	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		10/15/2024	Redemption		11,647	11,647	11,758	11,744	0	(98)	0	(98)	0	11,647	0	0	0	512	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		11/15/2024	Redemption		11,698	11,698	11,810	11,796	0	(98)	0	(98)	0	11,698	0	0	0	566	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		12/15/2024	Redemption		11,749	11,749	11,862	11,848	0	(98)	0	(98)	0	11,749	0	0	0	620	09/15/2043
184496-AP-2	CLEAN HARBORS		09/26/2024	ATHENE ANNUITY		2,965,294	3,000,000	3,117,000	3,077,265	0	(9,337)	0	(9,337)	0	3,067,928	0	(102,634)	(102,634)	184,073	07/15/2029
18539U-AC-9	CLEARWAY ENERGY OPERATING		09/26/2024	ATHENE ANNUITY		9,800,234	10,000,000	10,215,000	10,125,988	0	(65,482)	0	(65,482)	0	10,060,506	0	(260,272)	(260,272)	489,514	03/15/2028
186108-CJ-3	CLEVELAND ELECTRIC		08/15/2024	Maturity		5,000,000	5,000,000	4,973,300	4,998,056	0	1,944	0	1,944	0	5,000,000	0	0	0	275,000	08/15/2024
198280-AF-6	COLUMBIA PIPELINE GROUP		05/14/2024	BANK OF AMERICA		9,856,000	10,000,000	10,962,000	10,350,877	0	(112,055)	0	(112,055)	0	10,238,822	0	(382,822)	(382,822)	206,250	06/01/2025
20030N-BM-2	COMCAST		02/28/2024	MORGAN STANLEY		3,301,992	3,600,000	3,404,489	3,453,782	0	1,862	0	1,862	0	3,455,645	0	(153,653)	(153,653)	82,320	08/15/2034
20030N-BT-7	COMCAST		02/28/2024	WELLS FARGO		5,902,923	7,322,000	6,046,780	6,321,205	0	9,704	0	9,704	0	6,330,909	0	(427,985)	(427,985)	147,091	07/15/2036
20030N-CR-0	COMCAST		03/05/2024	RBC CAPITAL MARKETS		1,496,640	1,500,000	1,479,465	1,494,609	0	3,351	0	3,351	0	1,497,960	0	(1,320)	(1,320)	21,892	04/15/2024
205887-CE-0	CONAGRA BRANDS		05/14/2024	BROOKE RE2		9,189,024	10,000,000	9,949,800	9,953,194	0	892	0	892	0	9,954,086	0	(765,062)	(765,062)	289,500	11/01/2048
20633K-AA-6	TUNES 2022-1A A2		05/14/2024	BROOKE RE2		6,509,180	6,500,000	6,346,906	6,346,906	0	35,129	0	35,129	0	6,382,035	0	127,145	127,145	239,417	01/20/2073
20633K-AA-6	TUNES 2022-1A A2		09/01/2024	RILA		3,430,156	3,500,000	3,417,565	3,417,565	0	12,591	0	12,591	0	3,430,156	0	0	0	196,535	01/20/2073
20826F-BH-8	CONOCOPHILLIPS		04/03/2024	MORGAN STANLEY		768,810	750,000	721,845	721,835	0	92	0	92	0	721,927	0	46,883	46,883	27,075	09/15/2063
209111-GE-7	CONSOLIDATED EDISON OF NY		05/13/2024	CITICORP		2,497,525	2,500,000	2,498,800	2,498,730	0	19	0	19	0	2,498,748	0	(1,223)	(1,223)	91,722	03/01/2033
209111-GG-2	CONSOLIDATED EDISON OF NY		01/24/2024	MARKET AXESS		1,603,170	1,500,000	1,486,275	1,486,183	0	(27)	0	(27)	0	1,486,156	0	117,014	117,014	15,733	11/15/2053
210385-AD-2	CONSTELLATION EN GEN LLC		04/10/2024	MORGAN STANLEY		399,441	385,000	384,665	384,628	0	(35)	0	(35)	0	384,593	0	14,849	14,849	12,642	01/15/2034
210717-AB-0	CONSUMERS SEC		05/01/2024	Paydown		193,393	193,393	190,586	192,949	0	444	0	444	0	193,393	0	0	0	2,864	11/01/2025
210717-AB-0	CONSUMERS SEC		11/01/2024	Paydown		160,884	160,884	158,549	160,515	0	369	0	369	0	160,884	0	0	0	4,765	11/01/2025
212168-AA-6	CONTINENTAL WIND		02/29/2024	Redemption		511,189	511,189	511,189	511,189	0	0	0	0	0	511,189	0	0	0	15,336	02/28/2033
212168-AA-6	CONTINENTAL WIND		08/31/2024	Redemption		390,029	390,029	390,029	390,029	0	0	0	0	0	390,029	0	0	0	23,402	02/28/2033
212168-AA-6	CONTINENTAL WIND		09/26/2024	ATHENE ANNUITY		9,822,463	9,449,875	9,449,875	9,449,875	0	0	0	0	0	9,449,875	0	372,589	372,589	607,942	02/28/2033
21871X-AM-1	COREBRIDGE FINANCIAL INC		01/29/2024	GOLDMAN SACHS		5,416,373	6,523,000	6,521,891	6,521,534	0	33	0	33	0	6,521,567	0	(1,105,194)	(1,105,194)	92,482	04/05/2052
21871X-AM-1	COREBRIDGE FINANCIAL INC		01/29/2024	TRUMID		748,314	900,000	899,847	899,798	0	5	0	5	0	899,802	0	(151,488)	(151,488)	12,760	04/05/2052
22160N-AA-7	COSTAR GROUP		03/25/2024	GOLDMAN SACHS		4,262,250	5,000,000	4,740,900	4,791,046	0	6,720	0	6,720	0	4,797,766	0	(535,516)	(535,516)	98,000	07/15/2030
22161@-AA-5	COSTCO WHOLESALE		01/15/2024	Redemption		16,014	16,014	16,164	16,133	0	(118)	0	(118)	0	16,014	0	0	0	44	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		01/15/2024	Redemption		16,014	16,014	16,173	16,133	0	(118)	0	(118)	0	16,014	0	0	0	44	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		02/15/2024	Redemption		16,058	16,058	16,208	16,177	0	(119)	0	(119)	0	16,058	0	0	0	88	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		02/15/2024	Redemption		16,058	16,058	16,218	16,177	0	(119)	0	(119)	0	16,058	0	0	0	88	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		03/15/2024	Redemption		16,102	16,102	16,253	16,221	0	(119)	0	(119)	0	16,102	0	0	0	132	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		03/15/2024	Redemption		16,102	16,102	16,262	16,221	0	(119)	0	(119)	0	16,102	0	0	0	132	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		04/15/2024	Redemption		16,146	16,146	16,297	16,265	0	(119)	0	(119)	0	16,146	0	0	0	177	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		04/15/2024	Redemption		16,146	16,146	16,306	16,265	0	(119)	0	(119)	0	16,146	0	0	0	177	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		05/15/2024	Redemption		16,190	16,190	16,342	16,310	0	(120)	0	(120)	0	16,190	0	0	0	221	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		05/15/2024	Redemption		16,190	16,190	16,351	16,310	0	(120)	0	(120)	0	16,190	0	0	0	221	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		06/15/2024	Redemption		16,234	16,234	16,386	16,354	0	(120)	0	(120)	0	16,234	0	0	0	266	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		06/15/2024	Redemption		16,234	16,234	16,396	16,354	0	(120)	0	(120)	0	16,234	0	0	0	266	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		07/15/2024	Redemption		16,279	16,279	16,431	16,399	0	(120)	0	(120)	0	16,279	0	0	0	312	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		07/15/2024	Redemption		16,279	16,279	16,440	16,399	0	(120)	0	(120)	0	16,279	0	0	0	312	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		08/15/2024	Redemption		16,323	16,323	16,476	16,444	0	(121)	0	(121)	0	16,323	0	0	0	357	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		08/15/2024	Redemption		16,323	16,323	16,485	16,444	0	(121)	0	(121)	0	16,323	0	0	0	357	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		09/15/2024	Redemption		16,368	16,368	16,521	16,489	0	(121)	0	(121)	0	16,368	0	0	0	403	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		09/15/2024	Redemption		16,368	16,368	16,530	16,489	0	(121)	0	(121)	0	16,368	0	0	0	403	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		10/15/2024	Redemption		16,413	16,413	16,566	16,534	0	(121)	0	(121)	0	16,413	0	0	0	449	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		10/15/2024	Redemption		16,413	16,413	16,576	16,534	0	(121)	0	(121)	0	16,413	0	0	0	449	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		11/15/2024	Redemption		16,457	16,457	16,611	16,579	0	(122)	0	(122)	0	16,457	0	0	0	495	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		11/15/2024	Redemption		16,457	16,457	16,621	16,579	0	(122)	0	(122)	0	16,457	0	0	0	495	12/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
221610-AA-5	COSTCO WHOLESALE		12/15/2024	Redemption		16,502	16,502	16,657	16,624	0	(122)	0	(122)	0	16,502	0	0	0	541	12/15/2041
221610-AA-5	COSTCO WHOLESALE		12/15/2024	Redemption		16,502	16,502	16,666	16,624	0	(122)	0	(122)	0	16,502	0	0	0	541	12/15/2041
22162*-AA-6	COSTCO WHOLESALE		01/25/2024	Redemption		34,021	34,021	34,021	34,021	0	0	0	0	0	34,021	0	0	0	90	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		01/25/2024	Redemption		9,002	9,002	9,002	9,002	0	0	0	0	0	9,002	0	0	0	24	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		02/25/2024	Redemption		34,111	34,111	34,111	34,111	0	0	0	0	0	34,111	0	0	0	180	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		02/25/2024	Redemption		9,025	9,025	9,025	9,025	0	0	0	0	0	9,025	0	0	0	48	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		03/25/2024	Redemption		34,201	34,201	34,201	34,201	0	0	0	0	0	34,201	0	0	0	271	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		03/25/2024	Redemption		9,049	9,049	9,049	9,049	0	0	0	0	0	9,049	0	0	0	72	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		04/25/2024	Redemption		34,291	34,291	34,291	34,291	0	0	0	0	0	34,291	0	0	0	362	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		04/25/2024	Redemption		9,073	9,073	9,073	9,073	0	0	0	0	0	9,073	0	0	0	96	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		05/25/2024	Redemption		34,382	34,382	34,382	34,382	0	0	0	0	0	34,382	0	0	0	454	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		05/25/2024	Redemption		9,097	9,097	9,097	9,097	0	0	0	0	0	9,097	0	0	0	120	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		06/25/2024	Redemption		34,473	34,473	34,473	34,473	0	0	0	0	0	34,473	0	0	0	546	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		06/25/2024	Redemption		9,121	9,121	9,121	9,121	0	0	0	0	0	9,121	0	0	0	145	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		07/25/2024	Redemption		34,564	34,564	34,564	34,564	0	0	0	0	0	34,564	0	0	0	639	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		07/25/2024	Redemption		9,145	9,145	9,145	9,145	0	0	0	0	0	9,145	0	0	0	169	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		08/25/2024	Redemption		34,655	34,655	34,655	34,655	0	0	0	0	0	34,655	0	0	0	732	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		08/25/2024	Redemption		9,169	9,169	9,169	9,169	0	0	0	0	0	9,169	0	0	0	194	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		09/25/2024	Redemption		34,746	34,746	34,746	34,746	0	0	0	0	0	34,746	0	0	0	826	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		09/25/2024	Redemption		9,194	9,194	9,194	9,194	0	0	0	0	0	9,194	0	0	0	219	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		10/25/2024	Redemption		34,838	34,838	34,838	34,838	0	0	0	0	0	34,838	0	0	0	920	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		10/25/2024	Redemption		9,218	9,218	9,218	9,218	0	0	0	0	0	9,218	0	0	0	244	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		11/25/2024	Redemption		34,930	34,930	34,930	34,930	0	0	0	0	0	34,930	0	0	0	1,015	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		11/25/2024	Redemption		9,242	9,242	9,242	9,242	0	0	0	0	0	9,242	0	0	0	269	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		12/25/2024	Redemption		35,023	35,023	35,023	35,023	0	0	0	0	0	35,023	0	0	0	1,110	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		12/25/2024	Redemption		9,267	9,267	9,267	9,267	0	0	0	0	0	9,267	0	0	0	294	07/25/2045
22162*-AB-4	COSTCO WHOLESALE		01/25/2024	Redemption		17,345	17,345	17,345	17,345	0	0	0	0	0	17,345	0	0	0	46	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		01/25/2024	Redemption		9,434	9,434	9,434	9,434	0	0	0	0	0	9,434	0	0	0	25	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		02/25/2024	Redemption		17,391	17,391	17,391	17,391	0	0	0	0	0	17,391	0	0	0	92	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		02/25/2024	Redemption		9,459	9,459	9,459	9,459	0	0	0	0	0	9,459	0	0	0	50	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		03/25/2024	Redemption		17,437	17,437	17,437	17,437	0	0	0	0	0	17,437	0	0	0	138	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		03/25/2024	Redemption		9,484	9,484	9,484	9,484	0	0	0	0	0	9,484	0	0	0	75	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		04/25/2024	Redemption		17,483	17,483	17,483	17,483	0	0	0	0	0	17,483	0	0	0	185	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		04/25/2024	Redemption		9,509	9,509	9,509	9,509	0	0	0	0	0	9,509	0	0	0	100	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		05/25/2024	Redemption		17,529	17,529	17,529	17,529	0	0	0	0	0	17,529	0	0	0	232	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		05/25/2024	Redemption		9,534	9,534	9,534	9,534	0	0	0	0	0	9,534	0	0	0	126	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		06/25/2024	Redemption		17,575	17,575	17,575	17,575	0	0	0	0	0	17,575	0	0	0	279	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		06/25/2024	Redemption		9,559	9,559	9,559	9,559	0	0	0	0	0	9,559	0	0	0	152	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		07/25/2024	Redemption		17,622	17,622	17,622	17,622	0	0	0	0	0	17,622	0	0	0	326	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		07/25/2024	Redemption		9,584	9,584	9,584	9,584	0	0	0	0	0	9,584	0	0	0	177	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		08/25/2024	Redemption		17,668	17,668	17,668	17,668	0	0	0	0	0	17,668	0	0	0	373	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		08/25/2024	Redemption		9,610	9,610	9,610	9,610	0	0	0	0	0	9,610	0	0	0	203	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		09/25/2024	Redemption		17,715	17,715	17,715	17,715	0	0	0	0	0	17,715	0	0	0	421	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		09/25/2024	Redemption		9,635	9,635	9,635	9,635	0	0	0	0	0	9,635	0	0	0	229	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		10/25/2024	Redemption		17,762	17,762	17,762	17,762	0	0	0	0	0	17,762	0	0	0	469	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		10/25/2024	Redemption		9,660	9,660	9,660	9,660	0	0	0	0	0	9,660	0	0	0	255	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		11/25/2024	Redemption		17,809	17,809	17,809	17,809	0	0	0	0	0	17,809	0	0	0	517	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		11/25/2024	Redemption		9,686	9,686	9,686	9,686	0	0	0	0	0	9,686	0	0	0	281	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		12/25/2024	Redemption		17,856	17,856	17,856	17,856	0	0	0	0	0	17,856	0	0	0	566	08/25/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22162*-AB-4	COSTCO WHOLESALE		12/25/2024	Redemption		9,711	9,711	9,711	9,711	0	0	0	0	0	9,711	0	0	0	308	08/25/2044
22163@-AA-3	COSTCO WHOLESALE		01/15/2024	Redemption		48,744	48,744	48,744	48,744	0	0	0	0	0	48,744	0	0	0	106	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		02/15/2024	Redemption		48,850	48,850	48,850	48,850	0	0	0	0	0	48,850	0	0	0	213	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		03/15/2024	Redemption		48,956	48,956	48,956	48,956	0	0	0	0	0	48,956	0	0	0	319	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		04/15/2024	Redemption		49,063	49,063	49,063	49,063	0	0	0	0	0	49,063	0	0	0	427	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		05/15/2024	Redemption		49,169	49,169	49,169	49,169	0	0	0	0	0	49,169	0	0	0	535	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		06/15/2024	Redemption		49,276	49,276	49,276	49,276	0	0	0	0	0	49,276	0	0	0	643	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		07/15/2024	Redemption		52,404	52,404	52,404	52,404	0	0	0	0	0	52,404	0	0	0	798	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		08/15/2024	Redemption		52,518	52,518	52,518	52,518	0	0	0	0	0	52,518	0	0	0	914	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		09/15/2024	Redemption		52,633	52,633	52,633	52,633	0	0	0	0	0	52,633	0	0	0	1,030	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		10/15/2024	Redemption		52,747	52,747	52,747	52,747	0	0	0	0	0	52,747	0	0	0	1,147	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		11/15/2024	Redemption		52,862	52,862	52,862	52,862	0	0	0	0	0	52,862	0	0	0	1,265	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		12/15/2024	Redemption		52,977	52,977	52,977	52,977	0	0	0	0	0	52,977	0	0	0	1,383	06/15/2041
22164*-AA-4	COSTCO WHOLESALE		01/20/2024	Redemption		23,127	23,127	23,358	23,323	0	(196)	0	(196)	0	23,127	0	0	0	55	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		02/20/2024	Redemption		23,182	23,182	23,414	23,378	0	(196)	0	(196)	0	23,182	0	0	0	110	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		03/20/2024	Redemption		23,237	23,237	23,469	23,434	0	(197)	0	(197)	0	23,237	0	0	0	166	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		04/20/2024	Redemption		23,292	23,292	23,525	23,489	0	(197)	0	(197)	0	23,292	0	0	0	221	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		05/20/2024	Redemption		23,347	23,347	23,581	23,545	0	(198)	0	(198)	0	23,347	0	0	0	277	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		06/20/2024	Redemption		23,403	23,403	23,637	23,601	0	(198)	0	(198)	0	23,403	0	0	0	333	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		07/20/2024	Redemption		23,458	23,458	23,693	23,657	0	(199)	0	(199)	0	23,458	0	0	0	390	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		08/20/2024	Redemption		23,514	23,514	23,749	23,713	0	(199)	0	(199)	0	23,514	0	0	0	447	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		09/20/2024	Redemption		23,570	23,570	23,806	23,770	0	(200)	0	(200)	0	23,570	0	0	0	504	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		10/20/2024	Redemption		23,626	23,626	23,862	23,826	0	(200)	0	(200)	0	23,626	0	0	0	561	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		11/20/2024	Redemption		23,682	23,682	23,919	23,883	0	(201)	0	(201)	0	23,682	0	0	0	619	08/20/2045
22164*-AA-4	COSTCO WHOLESALE		12/20/2024	Redemption		23,738	23,738	23,976	23,939	0	(201)	0	(201)	0	23,738	0	0	0	677	08/20/2045
22279#-AA-2	COUSINS PROPERTIES		03/11/2024	STONE CASTLE		23,909,750	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(1,090,250)	(1,090,250)	705,972	07/06/2025
22357@-AA-9	COX COMMUNICATIONS		01/01/2024	Redemption		44,715	44,715	44,715	44,715	0	0	0	0	0	44,715	0	0	0	202	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		02/01/2024	Redemption		44,916	44,916	44,916	44,916	0	0	0	0	0	44,916	0	0	0	405	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		03/01/2024	Redemption		45,119	45,119	45,119	45,119	0	0	0	0	0	45,119	0	0	0	610	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		04/01/2024	Redemption		45,322	45,322	45,322	45,322	0	0	0	0	0	45,322	0	0	0	817	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		05/01/2024	Redemption		45,527	45,527	45,527	45,527	0	0	0	0	0	45,527	0	0	0	1,026	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		06/01/2024	Redemption		45,732	45,732	45,732	45,732	0	0	0	0	0	45,732	0	0	0	1,237	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		07/01/2024	Redemption		45,938	45,938	45,938	45,938	0	0	0	0	0	45,938	0	0	0	1,449	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		08/01/2024	Redemption		46,145	46,145	46,145	46,145	0	0	0	0	0	46,145	0	0	0	1,664	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		09/01/2024	Redemption		46,353	46,353	46,353	46,353	0	0	0	0	0	46,353	0	0	0	1,880	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		10/01/2024	Redemption		46,562	46,562	46,562	46,562	0	0	0	0	0	46,562	0	0	0	2,099	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		11/01/2024	Redemption		46,772	46,772	46,772	46,772	0	0	0	0	0	46,772	0	0	0	2,319	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		12/01/2024	Redemption		46,983	46,983	46,983	46,983	0	0	0	0	0	46,983	0	0	0	2,541	01/02/2040
22409Z-AA-4	OPEF 2023-1A A		01/15/2024	Paydown		113,827	113,827	113,263	113,293	0	534	0	534	0	113,827	0	0	0	710	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		02/15/2024	Paydown		118,929	118,929	118,340	118,371	0	558	0	558	0	118,929	0	0	0	1,483	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		03/15/2024	Paydown		153,121	153,121	152,361	152,402	0	719	0	719	0	153,121	0	0	0	2,863	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		04/15/2024	Paydown		144,770	144,770	144,052	144,091	0	680	0	680	0	144,770	0	0	0	3,610	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		05/15/2024	Paydown		153,978	153,978	153,215	153,256	0	723	0	723	0	153,978	0	0	0	4,799	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		06/15/2024	Paydown		147,710	147,710	146,978	147,017	0	693	0	693	0	147,710	0	0	0	5,524	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		07/15/2024	Paydown		127,179	127,179	126,548	126,582	0	597	0	597	0	127,179	0	0	0	5,549	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		08/15/2024	Paydown		138,151	138,151	137,466	137,503	0	649	0	649	0	138,151	0	0	0	6,889	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		09/15/2024	Paydown		132,198	132,198	131,542	131,577	0	621	0	621	0	132,198	0	0	0	7,416	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		10/15/2024	Paydown		144,662	144,662	143,944	143,982	0	679	0	679	0	144,662	0	0	0	9,017	03/15/2032
22409Z-AA-4	OPEF 2023-1A A		11/15/2024	Paydown		148,021	148,021	147,287	147,326	0	695	0	695	0	148,021	0	0	0	10,149	03/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
224092-AA-4	CPEF 2023-1A A		12/15/2024	Paydown		134,312	134,312	133,646	133,682	0	631	0	631	0	134,312	0	0	0	10,047	03/15/2032
22536#-AA-1	KINDER MORGAN ENERGY		01/10/2024	Redemption		100,726	100,726	100,726	100,726	0	0	0	0	0	100,726	0	0	0	333	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		02/10/2024	Redemption		101,059	101,059	101,059	101,059	0	0	0	0	0	101,059	0	0	0	668	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		03/10/2024	Redemption		101,393	101,393	101,393	101,393	0	0	0	0	0	101,393	0	0	0	1,006	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		04/10/2024	Redemption		101,728	101,728	101,728	101,728	0	0	0	0	0	101,728	0	0	0	1,345	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		05/10/2024	Redemption		102,064	102,064	102,064	102,064	0	0	0	0	0	102,064	0	0	0	1,687	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		06/10/2024	Redemption		102,402	102,402	102,402	102,402	0	0	0	0	0	102,402	0	0	0	2,031	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		07/10/2024	Redemption		102,740	102,740	102,740	102,740	0	0	0	0	0	102,740	0	0	0	2,377	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		08/10/2024	Redemption		103,080	103,080	103,080	103,080	0	0	0	0	0	103,080	0	0	0	2,726	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		09/10/2024	Redemption		103,421	103,421	103,421	103,421	0	0	0	0	0	103,421	0	0	0	3,077	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		10/10/2024	Redemption		103,763	103,763	103,763	103,763	0	0	0	0	0	103,763	0	0	0	3,430	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		11/10/2024	Redemption		104,106	104,106	104,106	104,106	0	0	0	0	0	104,106	0	0	0	3,786	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		12/10/2024	Redemption		104,450	104,450	104,450	104,450	0	0	0	0	0	104,450	0	0	0	4,144	12/10/2035
22541S-Z3-5	CSFB 2004-8 CB1		01/01/2024	Paydown		31,232	31,232	30,449	21,631	0	9,601	0	9,601	0	31,232	0	0	0	145	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		02/01/2024	Paydown		775	775	755	537	0	238	0	238	0	775	0	0	0	7	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		03/01/2024	Paydown		868	868	847	601	0	267	0	267	0	868	0	0	0	12	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		04/01/2024	Paydown		817	817	796	566	0	251	0	251	0	817	0	0	0	15	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		05/01/2024	Paydown		862	862	840	597	0	265	0	265	0	862	0	0	0	20	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		06/01/2024	Paydown		376	376	367	261	0	116	0	116	0	376	0	0	0	11	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		07/01/2024	Paydown		932	932	909	645	0	286	0	286	0	932	0	0	0	30	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		08/01/2024	Paydown		444	444	433	308	0	137	0	137	0	444	0	0	0	17	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		09/01/2024	Paydown		524	524	510	363	0	161	0	161	0	524	0	0	0	22	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		10/01/2024	Paydown		715	715	697	495	0	220	0	220	0	715	0	0	0	33	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		11/01/2024	Paydown		929	929	906	644	0	286	0	286	0	929	0	0	0	48	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		12/01/2024	Paydown		406	406	396	281	0	125	0	125	0	406	0	0	0	23	12/25/2034
225468-AA-1	ASCENSION HEALTH		01/10/2024	Redemption		11,828	11,828	11,828	11,828	0	0	0	0	0	11,828	0	0	0	29	12/10/2029
225468-AA-1	ASCENSION HEALTH		01/10/2024	Redemption		14,948	14,948	14,948	14,948	0	0	0	0	0	14,948	0	0	0	37	12/10/2029
225468-AA-1	ASCENSION HEALTH		01/10/2024	Redemption		3,771	3,771	3,771	3,771	0	0	0	0	0	3,771	0	0	0	9	12/10/2029
225468-AA-1	ASCENSION HEALTH		02/10/2024	Redemption		11,861	11,861	11,861	11,861	0	0	0	0	0	11,861	0	0	0	59	12/10/2029
225468-AA-1	ASCENSION HEALTH		02/10/2024	Redemption		14,991	14,991	14,991	14,991	0	0	0	0	0	14,991	0	0	0	74	12/10/2029
225468-AA-1	ASCENSION HEALTH		02/10/2024	Redemption		3,781	3,781	3,781	3,781	0	0	0	0	0	3,781	0	0	0	19	12/10/2029
225468-AA-1	ASCENSION HEALTH		03/10/2024	Redemption		11,895	11,895	11,895	11,895	0	0	0	0	0	11,895	0	0	0	89	12/10/2029
225468-AA-1	ASCENSION HEALTH		03/10/2024	Redemption		15,033	15,033	15,033	15,033	0	0	0	0	0	15,033	0	0	0	112	12/10/2029
225468-AA-1	ASCENSION HEALTH		03/10/2024	Redemption		3,792	3,792	3,792	3,792	0	0	0	0	0	3,792	0	0	0	28	12/10/2029
225468-AA-1	ASCENSION HEALTH		04/10/2024	Redemption		11,929	11,929	11,929	11,929	0	0	0	0	0	11,929	0	0	0	119	12/10/2029
225468-AA-1	ASCENSION HEALTH		04/10/2024	Redemption		15,076	15,076	15,076	15,076	0	0	0	0	0	15,076	0	0	0	150	12/10/2029
225468-AA-1	ASCENSION HEALTH		04/10/2024	Redemption		3,803	3,803	3,803	3,803	0	0	0	0	0	3,803	0	0	0	38	12/10/2029
225468-AA-1	ASCENSION HEALTH		05/10/2024	Redemption		11,963	11,963	11,963	11,963	0	0	0	0	0	11,963	0	0	0	149	12/10/2029
225468-AA-1	ASCENSION HEALTH		05/10/2024	Redemption		15,119	15,119	15,119	15,119	0	0	0	0	0	15,119	0	0	0	188	12/10/2029
225468-AA-1	ASCENSION HEALTH		05/10/2024	Redemption		3,814	3,814	3,814	3,814	0	0	0	0	0	3,814	0	0	0	47	12/10/2029
225468-AA-1	ASCENSION HEALTH		06/10/2024	Redemption		11,996	11,996	11,996	11,996	0	0	0	0	0	11,996	0	0	0	179	12/10/2029
225468-AA-1	ASCENSION HEALTH		06/10/2024	Redemption		15,161	15,161	15,161	15,161	0	0	0	0	0	15,161	0	0	0	226	12/10/2029
225468-AA-1	ASCENSION HEALTH		06/10/2024	Redemption		3,824	3,824	3,824	3,824	0	0	0	0	0	3,824	0	0	0	57	12/10/2029
225468-AA-1	ASCENSION HEALTH		07/10/2024	Redemption		12,030	12,030	12,030	12,030	0	0	0	0	0	12,030	0	0	0	209	12/10/2029
225468-AA-1	ASCENSION HEALTH		07/10/2024	Redemption		15,204	15,204	15,204	15,204	0	0	0	0	0	15,204	0	0	0	264	12/10/2029
225468-AA-1	ASCENSION HEALTH		07/10/2024	Redemption		3,835	3,835	3,835	3,835	0	0	0	0	0	3,835	0	0	0	67	12/10/2029
225468-AA-1	ASCENSION HEALTH		08/10/2024	Redemption		12,065	12,065	12,065	12,065	0	0	0	0	0	12,065	0	0	0	240	12/10/2029
225468-AA-1	ASCENSION HEALTH		08/10/2024	Redemption		15,247	15,247	15,247	15,247	0	0	0	0	0	15,247	0	0	0	303	12/10/2029
225468-AA-1	ASCENSION HEALTH		08/10/2024	Redemption		3,846	3,846	3,846	3,846	0	0	0	0	0	3,846	0	0	0	76	12/10/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
225468-AA-1	ASCENSION HEALTH		09/10/2024	Redemption		12,099	12,099	12,099	12,099	0	0	0	0	0	12,099	0	0	0	271	12/10/2029
225468-AA-1	ASCENSION HEALTH		09/10/2024	Redemption		15,291	15,291	15,291	15,291	0	0	0	0	0	15,291	0	0	0	342	12/10/2029
225468-AA-1	ASCENSION HEALTH		09/10/2024	Redemption		3,857	3,857	3,857	3,857	0	0	0	0	0	3,857	0	0	0	86	12/10/2029
225468-AA-1	ASCENSION HEALTH		10/10/2024	Redemption		12,133	12,133	12,133	12,133	0	0	0	0	0	12,133	0	0	0	301	12/10/2029
225468-AA-1	ASCENSION HEALTH		10/10/2024	Redemption		15,334	15,334	15,334	15,334	0	0	0	0	0	15,334	0	0	0	381	12/10/2029
225468-AA-1	ASCENSION HEALTH		10/10/2024	Redemption		3,868	3,868	3,868	3,868	0	0	0	0	0	3,868	0	0	0	96	12/10/2029
225468-AA-1	ASCENSION HEALTH		11/10/2024	Redemption		12,167	12,167	12,167	12,167	0	0	0	0	0	12,167	0	0	0	333	12/10/2029
225468-AA-1	ASCENSION HEALTH		11/10/2024	Redemption		15,377	15,377	15,377	15,377	0	0	0	0	0	15,377	0	0	0	420	12/10/2029
225468-AA-1	ASCENSION HEALTH		11/10/2024	Redemption		3,879	3,879	3,879	3,879	0	0	0	0	0	3,879	0	0	0	106	12/10/2029
225468-AA-1	ASCENSION HEALTH		12/10/2024	Redemption		12,202	12,202	12,202	12,202	0	0	0	0	0	12,202	0	0	0	364	12/10/2029
225468-AA-1	ASCENSION HEALTH		12/10/2024	Redemption		15,421	15,421	15,421	15,421	0	0	0	0	0	15,421	0	0	0	460	12/10/2029
225468-AA-1	ASCENSION HEALTH		12/10/2024	Redemption		3,890	3,890	3,890	3,890	0	0	0	0	0	3,890	0	0	0	116	12/10/2029
225470-P3-1	CSFB 2006-3 2A12		10/01/2024	Paydown		0	(428)	(369)	(92)	0	92	0	92	0	0	0	0	0	17	04/25/2036
225470-P3-1	CSFB 2006-3 2A12		11/01/2024	Paydown		0	486	419	105	0	(105)	0	(105)	0	0	0	0	0	23	04/25/2036
22549N-AA-9	CSRT 2018-PS1 A		09/26/2024	ATHENE ANNUITY		15,991,616	16,833,280	15,970,019	16,761,412	0	25,215	0	25,215	0	16,786,627	0	(795,011)	(795,011)	1,086,203	01/01/2037
22757#-AB-1	CROSS TEXAS TRANSMISSION		09/15/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	311,600	09/15/2024
22757#-AB-1	CROSS TEXAS TRANSMISSION		09/15/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	311,600	09/15/2024
22964*-AC-2	CSOLAR		03/31/2024	Redemption		220,373	220,373	220,373	220,373	0	0	0	0	0	220,373	0	0	0	2,121	03/31/2041
22964*-AC-2	CSOLAR		06/30/2024	Redemption		588,242	588,242	588,242	588,242	0	0	0	0	0	588,242	0	0	0	11,324	03/31/2041
22964*-AC-2	CSOLAR		09/30/2024	Redemption		652,792	652,792	652,792	652,792	0	0	0	0	0	652,792	0	0	0	18,849	03/31/2041
22964*-AC-2	CSOLAR		12/31/2024	Redemption		210,576	210,576	210,576	210,576	0	0	0	0	0	210,576	0	0	0	8,107	03/31/2041
23242W-AE-9	CWALT 2006-J4 1A5		01/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036
23242W-AE-9	CWALT 2006-J4 1A5		06/01/2024	Paydown		0	2	2	0	0	0	0	0	0	0	0	0	0	0	07/25/2036
23291Y-AC-9	DLLAA 2021-1A A3		01/17/2024	Paydown		145,688	145,688	145,667	145,682	0	5	0	5	0	145,688	0	0	0	81	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		02/17/2024	Paydown		112,050	112,050	112,034	112,046	0	4	0	4	0	112,050	0	0	0	125	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		03/17/2024	Paydown		82,193	82,193	82,181	82,190	0	3	0	3	0	82,193	0	0	0	138	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		04/17/2024	Paydown		79,791	79,791	79,780	79,788	0	3	0	3	0	79,791	0	0	0	178	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		05/17/2024	Paydown		115,677	115,677	115,661	115,673	0	4	0	4	0	115,677	0	0	0	323	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		06/17/2024	Paydown		85,549	85,549	85,537	85,546	0	3	0	3	0	85,549	0	0	0	287	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		07/17/2024	Paydown		85,217	85,217	85,205	85,214	0	3	0	3	0	85,217	0	0	0	333	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		08/17/2024	Paydown		81,258	81,258	81,246	81,255	0	3	0	3	0	81,258	0	0	0	363	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		09/17/2024	Paydown		75,166	75,166	75,155	75,164	0	3	0	3	0	75,166	0	0	0	378	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		10/17/2024	Paydown		69,926	69,926	69,916	69,923	0	3	0	3	0	69,926	0	0	0	390	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		11/17/2024	Paydown		80,455	80,455	80,444	80,452	0	3	0	3	0	80,455	0	0	0	494	04/17/2026
23291Y-AC-9	DLLAA 2021-1A A3		12/17/2024	Paydown		79,047	79,047	79,036	79,045	0	3	0	3	0	79,047	0	0	0	530	04/17/2026
233046-AS-0	DNKN 2021-1A A23		02/20/2024	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	166	11/20/2051
233046-AS-0	DNKN 2021-1A A23		02/20/2024	Paydown		118,750	118,750	118,694	118,703	0	47	0	47	0	118,750	0	0	0	829	11/20/2051
233046-AS-0	DNKN 2021-1A A23		05/20/2024	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	331	11/20/2051
233046-AS-0	DNKN 2021-1A A23		05/20/2024	Paydown		118,750	118,750	118,694	118,703	0	47	0	47	0	118,750	0	0	0	1,657	11/20/2051
233046-AS-0	DNKN 2021-1A A23		08/20/2024	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	497	11/20/2051
233046-AS-0	DNKN 2021-1A A23		08/20/2024	Paydown		118,750	118,750	118,694	118,703	0	47	0	47	0	118,750	0	0	0	2,486	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/20/2024	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	663	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/20/2024	Paydown		118,750	118,750	118,694	118,703	0	47	0	47	0	118,750	0	0	0	3,314	11/20/2051
23305J-AG-7	DBUBS 2017-BRBK C		04/30/2024	GOLDMAN SACHS		1,740,000	2,000,000	2,026,071	2,006,704	0	(1,530)	0	(1,530)	0	2,005,174	0	(265,174)	(265,174)	30,012	10/10/2034
23311R-AA-4	DCP MIDSTREAM OPERATING		05/14/2024	BROOKE RE2		4,267,232	4,000,000	4,156,038	4,129,129	0	(2,181)	0	(2,181)	0	4,126,948	0	140,284	140,284	179,250	09/15/2037
23334B-AA-2	DTE ENERGY CENTER LLC		04/30/2024	Redemption		692,473	692,473	707,552	694,145	0	(1,673)	0	(1,673)	0	692,473	0	0	0	25,822	04/30/2024
23338V-AB-2	DTE ELECTRIC		03/15/2024	Maturity		2,152,000	2,152,000	2,143,198	2,151,619	0	381	0	381	0	2,152,000	0	0	0	39,274	03/15/2024
23345F-AC-6	DLLMT 2021-1A A3		01/20/2024	Paydown		135,002	135,002	134,996	134,999	0	3	0	3	0	135,002	0	0	0	113	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		02/20/2024	Paydown		130,904	130,904	130,898	130,901	0	3	0	3	0	130,904	0	0	0	218	07/21/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23345F-AC-6	DLLMT 2021-1A A3		03/20/2024	Paydown		130,031	130,031	130,025	130,028	0	3	0	3	0	130,031	0	0	0	325	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		04/20/2024	Paydown		132,829	132,829	132,823	132,826	0	3	0	3	0	132,829	0	0	0	443	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		05/20/2024	Paydown		122,418	122,418	122,413	122,415	0	3	0	3	0	122,418	0	0	0	510	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		06/20/2024	Paydown		120,665	120,665	120,660	120,662	0	3	0	3	0	120,665	0	0	0	603	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		07/20/2024	Paydown		106,020	106,020	106,016	106,018	0	3	0	3	0	106,020	0	0	0	618	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		08/20/2024	Paydown		102,740	102,740	102,735	102,737	0	3	0	3	0	102,740	0	0	0	685	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		09/20/2024	Paydown		105,002	105,002	104,997	104,999	0	3	0	3	0	105,002	0	0	0	788	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		10/20/2024	Paydown		93,636	93,636	93,632	93,634	0	2	0	2	0	93,636	0	0	0	780	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		11/20/2024	Paydown		102,439	102,439	102,435	102,437	0	3	0	3	0	102,439	0	0	0	939	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		12/20/2024	Paydown		77,385	77,385	77,382	77,383	0	2	0	2	0	77,385	0	0	0	774	07/21/2025
233851-BJ-2	DAIMLER FINANCE		08/01/2024	Maturity		1,000,000	1,000,000	990,390	999,328	0	672	0	672	0	1,000,000	0	0	0	32,500	08/01/2024
237194-AN-5	DARDEN RESTAURANTS		03/07/2024	MORGAN STANLEY		528,035	500,000	496,605	496,599	0	76	0	76	0	496,675	0	31,360	31,360	13,213	10/10/2033
237194-AN-5	DARDEN RESTAURANTS		05/16/2024	MORGAN STANLEY		517,500	500,000	496,605	496,599	0	115	0	115	0	496,714	0	20,786	20,786	19,250	10/10/2033
237194-AN-5	DARDEN RESTAURANTS		05/16/2024	MORGAN STANLEY		517,645	500,000	496,605	496,599	0	115	0	115	0	496,714	0	20,931	20,931	19,250	10/10/2033
23918K-AT-5	DAVITA		05/15/2024	JP MORGAN		209,375	250,000	180,000	187,135	0	2,472	0	2,472	0	189,607	0	19,768	19,768	7,083	02/15/2031
245828-AA-2	DELAWARE BASIN RESIDUE		03/31/2024	Redemption		959,537	959,537	959,537	959,537	0	0	0	0	0	959,537	0	0	0	7,198	09/30/2036
245828-AA-2	DELAWARE BASIN RESIDUE		06/30/2024	Redemption		969,449	969,449	969,449	969,449	0	0	0	0	0	969,449	0	0	0	14,543	09/30/2036
245828-AA-2	DELAWARE BASIN RESIDUE		09/30/2024	Redemption		1,009,014	1,009,014	1,009,014	1,009,014	0	0	0	0	0	1,009,014	0	0	0	22,704	09/30/2036
245828-AA-2	DELAWARE BASIN RESIDUE		12/31/2024	Redemption		1,024,491	1,024,491	1,024,491	1,024,491	0	0	0	0	0	1,024,491	0	0	0	30,735	09/30/2036
246114-AC-6	DELAWARE LIFE GLOBAL		09/01/2024	RILA		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	619,515	03/10/2027
24702E-AB-6	DEFT 2023-3 A2		05/22/2024	Paydown		2,532	2,532	2,532	2,532	0	0	0	0	0	2,532	0	0	0	64	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		06/22/2024	Paydown		87,504	87,504	87,499	87,499	0	5	0	5	0	87,504	0	0	0	2,669	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		07/22/2024	Paydown		132,340	132,340	132,332	132,332	0	7	0	7	0	132,340	0	0	0	4,709	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		08/22/2024	Paydown		202,219	202,219	202,208	202,208	0	11	0	11	0	202,219	0	0	0	8,224	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		09/22/2024	Paydown		157,192	157,192	157,183	157,183	0	9	0	9	0	157,192	0	0	0	7,192	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		10/22/2024	Paydown		116,609	116,609	116,602	116,602	0	6	0	6	0	116,609	0	0	0	5,928	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		11/22/2024	Paydown		118,586	118,586	118,579	118,579	0	7	0	7	0	118,586	0	0	0	6,631	04/23/2029
24702E-AB-6	DEFT 2023-3 A2		12/22/2024	Paydown		106,878	106,878	106,872	106,872	0	6	0	6	0	106,878	0	0	0	6,519	04/23/2029
24702V-AE-2	DEFT 2021-2 A3		01/22/2024	Paydown		83,610	83,610	83,462	83,599	0	11	0	11	0	83,610	0	0	0	37	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		02/22/2024	Paydown		142,392	142,392	142,140	142,373	0	19	0	19	0	142,392	0	0	0	126	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		03/22/2024	Paydown		185,752	185,752	185,423	185,728	0	25	0	25	0	185,752	0	0	0	246	12/22/2026
24703T-AD-8	DELL INTERNATIONAL		03/19/2024	DIRECT		668,000	668,000	708,260	681,081	0	(1,260)	0	(1,260)	0	679,820	0	(11,820)	(11,820)	21,716	06/15/2026
24736X-AA-6	DELTA AIR LINES		01/30/2024	Redemption		175,324	175,324	172,077	173,729	0	1,596	0	1,596	0	175,324	0	0	0	3,178	07/30/2027
24736X-AA-6	DELTA AIR LINES		07/30/2024	Redemption		175,324	175,324	172,077	173,729	0	1,596	0	1,596	0	175,324	0	0	0	6,356	07/30/2027
25179M-AL-7	DEVON ENERGY		05/14/2024	BROOKE RE2		4,161,013	4,416,000	4,488,270	4,478,323	0	(1,098)	0	(1,098)	0	4,477,225	0	(316,212)	(316,212)	205,393	07/15/2041
25468P-DK-9	TWDC ENTERPRISES 18		05/31/2024	DEUTSCHE BANK		1,927,020	2,000,000	1,992,000	1,998,087	0	345	0	345	0	1,998,432	0	(71,412)	(71,412)	48,000	02/13/2026
25512D-AB-5	DIVERSIFIED ABS PHASE		01/28/2024	Redemption		188,785	188,785	188,785	188,785	0	0	0	0	0	188,785	0	0	0	909	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		01/28/2024	Redemption		188,785	188,785	188,785	188,785	0	0	0	0	0	188,785	0	0	0	909	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		02/28/2024	Redemption		194,947	194,947	194,947	194,947	0	0	0	0	0	194,947	0	0	0	1,878	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		02/28/2024	Redemption		194,947	194,947	194,947	194,947	0	0	0	0	0	194,947	0	0	0	1,878	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		03/28/2024	Redemption		205,125	205,125	205,125	205,125	0	0	0	0	0	205,125	0	0	0	2,964	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		03/28/2024	Redemption		205,125	205,125	205,125	205,125	0	0	0	0	0	205,125	0	0	0	2,964	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		04/28/2024	Redemption		130,250	130,250	130,250	130,250	0	0	0	0	0	130,250	0	0	0	2,509	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		04/28/2024	Redemption		130,250	130,250	130,250	130,250	0	0	0	0	0	130,250	0	0	0	2,509	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		05/28/2024	Redemption		105,479	105,479	105,479	105,479	0	0	0	0	0	105,479	0	0	0	2,540	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		05/28/2024	Redemption		105,479	105,479	105,479	105,479	0	0	0	0	0	105,479	0	0	0	2,540	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		05/30/2024	Redemption		8,000,851	8,000,851	8,000,851	8,000,851	0	0	0	0	0	8,000,851	0	0	0	248,383	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		05/30/2024	Redemption		8,000,851	8,000,851	8,000,851	8,000,851	0	0	0	0	0	8,000,851	0	0	0	248,383	05/28/2039
25755T-AH-3	DPABS 2017-1A A23		01/25/2024	Paydown		6,875	6,875	6,541	6,651	0	224	0	224	0	6,875	0	0	0	71	07/25/2047

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25755T-AL-4	DPABS 2019-1A A2		01/25/2024	Paydown		14,488	14,488	14,207	14,264	0	224	0	224	0	14,488	0	0	0	133	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		01/25/2024	Paydown		2,500	2,500	2,653	2,602	0	(102)	0	(102)	0	2,500	0	0	0	23	10/25/2049
25755T-AN-0	DPABS 2021-1A A2I		01/25/2024	Paydown		13,375	13,375	11,581	11,869	0	1,506	0	1,506	0	13,375	0	0	0	89	04/25/2051
25755T-AP-5	DPABS 2021-1A A2II		01/25/2024	Paydown		10,000	10,000	8,494	8,693	0	1,307	0	1,307	0	10,000	0	0	0	79	04/25/2051
25763#-AE-0	DONALDSON		03/27/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	186,000	03/27/2024
257812-AA-5	DONLEN DFLF II CLASS B		01/11/2024	Redemption		664,755	664,755	664,755	664,755	0	0	0	0	0	664,755	0	0	0	0	03/31/2036
257812-AA-5	DONLEN DFLF II CLASS B		04/27/2024	Redemption		2,142,327	2,142,327	2,142,327	2,142,327	0	0	0	0	0	2,142,327	0	0	0	60,362	03/31/2036
257812-AA-5	DONLEN DFLF II CLASS B		05/06/2024	Redemption		1,260,192	1,260,192	1,260,192	1,260,192	0	0	0	0	0	1,260,192	0	0	0	45,787	03/31/2036
257812-AA-5	DONLEN DFLF II CLASS B		06/26/2024	Redemption		3,780,577	3,780,577	3,780,577	3,780,577	0	0	0	0	0	3,780,577	0	0	0	165,554	03/31/2036
257812-AA-5	DONLEN DFLF II CLASS B		07/30/2024	Redemption		4,902,148	4,902,148	4,902,148	4,902,148	0	0	0	0	0	4,902,148	0	0	0	269,604	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C		01/24/2024	Paydown		221,585	221,585	221,585	221,585	0	0	0	0	0	221,585	0	0	0	1,810	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C		04/29/2024	Redemption		714,109	714,109	714,109	714,109	0	0	0	0	0	714,109	0	0	0	23,471	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C		05/06/2024	Redemption		420,064	420,064	420,064	420,064	0	0	0	0	0	420,064	0	0	0	17,804	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C		06/26/2024	Redemption		1,260,192	1,260,192	1,260,192	1,260,192	0	0	0	0	0	1,260,192	0	0	0	64,351	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C		07/30/2024	Redemption		1,634,049	1,634,049	1,634,049	1,634,049	0	0	0	0	0	1,634,049	0	0	0	104,723	03/31/2036
26209X-AD-3	HONK 2021-1A A2		01/20/2024	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	436	10/20/2051
26209X-AD-3	HONK 2021-1A A2		04/20/2024	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	872	10/20/2051
26209X-AD-3	HONK 2021-1A A2		07/20/2024	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,308	10/20/2051
26209X-AD-3	HONK 2021-1A A2		10/20/2024	Paydown		647,696	647,696	647,696	647,696	0	0	0	0	0	647,696	0	0	0	18,077	10/20/2051
26441C-BV-6	DUKE ENERGY		01/09/2024	MARKET AXESS		884,071	884,000	883,708	883,776	0	(8)	0	(8)	0	883,769	0	302	302	4,052	12/08/2025
26442T-AD-9	DUKE UNIVERSITY		03/25/2024	GOLDMAN SACHS		1,630,660	2,000,000	1,754,144	1,802,233	0	2,528	0	2,528	0	1,804,761	0	(174,101)	(174,101)	31,279	10/01/2038
26444H-AE-1	DUKE ENERGY FLORIDA		11/21/2024	BARCLAYS CAPITAL		1,841,974	1,900,000	2,119,200	2,049,203	0	(30,096)	0	(30,096)	0	2,019,107	0	(177,133)	(177,133)	97,671	07/15/2028
26746*-AA-2	DYAL CAPITAL PARTNERS		09/01/2024	RILA		11,166,911	11,166,911	11,166,911	11,166,911	0	0	0	0	0	11,166,911	0	0	0	349,400	06/15/2030
26746@-AA-0	DYAL CAPITAL PARTNERS		09/01/2024	RILA		19,433,089	19,433,089	19,433,089	19,433,089	0	0	0	0	0	19,433,089	0	0	0	608,040	06/15/2030
26860#-AA-8	PIO PICO		06/30/2024	Redemption		84,636	84,636	84,636	84,636	0	0	0	0	0	84,636	0	0	0	1,765	12/31/2041
26860#-AA-8	PIO PICO		12/31/2024	Redemption		280,010	280,010	280,010	280,010	0	0	0	0	0	280,010	0	0	0	11,676	12/31/2041
26875P-AU-5	EOG RESOURCES		05/14/2024	BROOKE RE2		5,163,432	5,337,000	5,070,790	5,106,614	0	11,725	0	11,725	0	5,118,339	0	45,093	45,093	135,556	04/15/2030
26884L-AH-2	EQT		06/14/2024	DIRECT		5,008,000	5,008,000	5,182,278	5,077,251	0	(31,054)	0	(31,054)	0	5,046,197	0	(38,197)	(38,197)	276,504	02/01/2025
26884T-AL-6	ERAC USA FINANCE		11/15/2024	Maturity		5,000,000	5,000,000	5,180,550	5,013,719	0	(13,719)	0	(13,719)	0	5,000,000	0	0	0	192,500	11/15/2024
26884U-A@-8	EPR PROPERTIES		03/14/2024	SEAPORT GROUP		9,451,200	10,000,000	10,396,800	10,233,354	0	(20,387)	0	(20,387)	0	10,212,967	0	(761,767)	(761,767)	273,600	08/22/2026
26884U-A@-8	EPR PROPERTIES		03/14/2024	SEAPORT GROUP		4,725,600	5,000,000	5,198,400	5,116,677	0	(10,193)	0	(10,193)	0	5,106,483	0	(380,883)	(380,883)	136,800	08/22/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS		12/30/2024	DIRECT		1,000,000	1,000,000	1,015,000	1,007,900	0	(2,850)	0	(2,850)	0	1,005,050	0	(5,050)	(5,050)	44,573	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS		12/30/2024	Call 100.0000		600,000	600,000	507,000	554,428	0	14,548	0	14,548	0	568,976	0	31,024	31,024	26,744	12/01/2026
26885B-AK-6	EQT MIDSTREAM PARTNERS		12/30/2024	Call 93.7500		91,875	98,000	100,083	99,477	0	(302)	0	(302)	0	99,175	0	0	0	4,031	01/15/2029
277432-AX-8	EASTMAN CHEMICAL		01/22/2024	GOLDMAN SACHS		7,665,000	7,500,000	7,498,875	7,498,229	0	155	0	155	0	7,498,384	0	166,616	166,616	162,917	03/08/2033
278058-AP-7	EATON		04/01/2024	Maturity		200,000	200,000	198,000	199,886	0	114	0	114	0	200,000	0	0	0	7,625	04/01/2024
281020-AZ-0	EDISON INTERNATIONAL		04/19/2024	JANE STREET ES		610,332	600,000	600,000	600,000	0	0	0	0	0	600,000	0	10,332	10,332	16,799	06/15/2054
283677-AX-0	EL PASO ELECTRIC		05/14/2024	BROOKE RE2		16,947,596	15,000,000	14,890,698	14,905,564	0	1,600	0	1,600	0	14,907,165	0	2,040,432	2,040,432	746,875	03/15/2038
28370T-AG-4	KINDER MORGAN ENERGY		03/07/2024	DEUTSCHE BANK		2,494,525	2,500,000	2,499,200	2,499,714	0	42	0	42	0	2,499,756	0	(5,231)	(5,231)	38,819	05/01/2024
28370T-AG-4	KINDER MORGAN ENERGY		03/07/2024	DEUTSCHE BANK		3,991,240	4,000,000	3,998,720	3,999,542	0	67	0	67	0	3,999,609	0	(8,369)	(8,369)	62,111	05/01/2024
28416T-AA-3	EHGVT 2019-A A		01/25/2024	Paydown		85,236	85,236	85,213	85,213	0	23	0	23	0	85,236	0	0	0	185	01/25/2034
28416T-AA-3	EHGVT 2019-A A		02/25/2024	Paydown		120,781	120,781	120,748	120,748	0	33	0	33	0	120,781	0	0	0	525	01/25/2034
28416T-AA-3	EHGVT 2019-A A		03/25/2024	Paydown		71,572	71,572	71,552	71,552	0	19	0	19	0	71,572	0	0	0	467	01/25/2034
28416T-AA-3	EHGVT 2019-A A		04/25/2024	Paydown		97,642	97,642	97,615	97,615	0	26	0	26	0	97,642	0	0	0	849	01/25/2034
28416T-AA-3	EHGVT 2019-A A		05/25/2024	Paydown		67,810	67,810	67,792	67,792	0	18	0	18	0	67,810	0	0	0	737	01/25/2034
28416T-AA-3	EHGVT 2019-A A		06/25/2024	Paydown		69,730	69,730	69,711	69,711	0	19	0	19	0	69,730	0	0	0	910	01/25/2034
28416T-AA-3	EHGVT 2019-A A		07/25/2024	Paydown		73,698	73,698	73,679	73,679	0	20	0	20	0	73,698	0	0	0	1,122	01/25/2034
28416T-AA-3	EHGVT 2019-A A		08/25/2024	Paydown		104,833	104,833	104,805	104,805	0	28	0	28	0	104,833	0	0	0	1,824	01/25/2034
28416T-AA-3	EHGVT 2019-A A		09/25/2024	Paydown		84,620	84,620	84,597	84,597	0	23	0	23	0	84,620	0	0	0	1,656	01/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28416T-AA-3	EHGVT 2019-A A		10/25/2024	Paydown		88,463	88,463	88,439	88,439	0	24	0	24	0	88,463	0	0	0	1,924	01/25/2034
28416T-AA-3	EHGVT 2019-A A		11/25/2024	Paydown		71,987	71,987	71,968	71,968	0	19	0	19	0	71,987	0	0	0	1,722	01/25/2034
28416T-AA-3	EHGVT 2019-A A		12/25/2024	Paydown		63,382	63,382	63,365	63,365	0	17	0	17	0	63,382	0	0	0	1,654	01/25/2034
28416T-AB-1	EHGVT 2019-A B		01/25/2024	Paydown		28,412	28,412	28,407	28,407	0	5	0	5	0	28,412	0	0	0	69	01/25/2034
28416T-AB-1	EHGVT 2019-A B		02/25/2024	Paydown		40,260	40,260	40,254	40,254	0	7	0	7	0	40,260	0	0	0	195	01/25/2034
28416T-AB-1	EHGVT 2019-A B		03/25/2024	Paydown		23,857	23,857	23,853	23,853	0	4	0	4	0	23,857	0	0	0	174	01/25/2034
28416T-AB-1	EHGVT 2019-A B		04/25/2024	Paydown		32,547	32,547	32,542	32,542	0	5	0	5	0	32,547	0	0	0	316	01/25/2034
28416T-AB-1	EHGVT 2019-A B		05/25/2024	Paydown		22,603	22,603	22,600	22,600	0	4	0	4	0	22,603	0	0	0	274	01/25/2034
28416T-AB-1	EHGVT 2019-A B		06/25/2024	Paydown		23,243	23,243	23,240	23,240	0	4	0	4	0	23,243	0	0	0	338	01/25/2034
28416T-AB-1	EHGVT 2019-A B		07/25/2024	Paydown		24,566	24,566	24,562	24,562	0	4	0	4	0	24,566	0	0	0	417	01/25/2034
28416T-AB-1	EHGVT 2019-A B		08/25/2024	Paydown		34,944	34,944	34,939	34,939	0	6	0	6	0	34,944	0	0	0	678	01/25/2034
28416T-AB-1	EHGVT 2019-A B		09/25/2024	Paydown		28,207	28,207	28,202	28,202	0	5	0	5	0	28,207	0	0	0	616	01/25/2034
28416T-AB-1	EHGVT 2019-A B		10/25/2024	Paydown		29,488	29,488	29,483	29,483	0	5	0	5	0	29,488	0	0	0	715	01/25/2034
28416T-AB-1	EHGVT 2019-A B		11/25/2024	Paydown		23,996	23,996	23,992	23,992	0	4	0	4	0	23,996	0	0	0	640	01/25/2034
28416T-AB-1	EHGVT 2019-A B		12/25/2024	Paydown		21,127	21,127	21,124	21,124	0	3	0	3	0	21,127	0	0	0	615	01/25/2034
28470R-AH-5	CAESARS ENTERTAIN INC		02/06/2024	Call 100.0000		1,500,000	1,500,000	1,543,050	1,509,637	0	(2,015)	0	(2,015)	0	1,507,622	0	(7,622)	(7,622)	61,675	07/01/2025
28470R-AH-5	CAESARS ENTERTAIN INC		02/06/2024	Call 100.0000		1,750,000	1,750,000	1,788,274	1,757,605	0	(1,792)	0	(1,792)	0	1,755,813	0	(5,813)	(5,813)	71,954	07/01/2025
28501*-AT-2	ELECTRIC TRANSMISSION		05/14/2024	BROOKE RE2		14,444,757	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(555,243)	(555,243)	262,500	11/19/2025
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		01/15/2024	Redemption		82,057	82,057	82,877	82,226	0	(169)	0	(169)	0	82,057	0	0	0	215	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		02/15/2024	Redemption		82,272	82,272	83,095	82,442	0	(170)	0	(170)	0	82,272	0	0	0	432	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		03/15/2024	Redemption		82,488	82,488	83,313	82,658	0	(170)	0	(170)	0	82,488	0	0	0	650	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		04/15/2024	Redemption		82,705	82,705	83,532	82,875	0	(171)	0	(171)	0	82,705	0	0	0	868	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		05/15/2024	Redemption		82,922	82,922	83,751	83,093	0	(171)	0	(171)	0	82,922	0	0	0	1,088	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		06/15/2024	Redemption		83,139	83,139	83,971	83,311	0	(171)	0	(171)	0	83,139	0	0	0	1,309	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		07/15/2024	Redemption		85,218	85,218	86,070	85,394	0	(176)	0	(176)	0	85,218	0	0	0	1,566	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		08/15/2024	Redemption		85,442	85,442	86,296	85,618	0	(176)	0	(176)	0	85,442	0	0	0	1,794	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		09/15/2024	Redemption		85,666	85,666	86,523	85,843	0	(177)	0	(177)	0	85,666	0	0	0	2,024	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		10/15/2024	Redemption		85,891	85,891	86,750	86,068	0	(177)	0	(177)	0	85,891	0	0	0	2,255	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		11/15/2024	Redemption		86,116	86,116	86,977	86,294	0	(178)	0	(178)	0	86,116	0	0	0	2,487	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		12/15/2024	Redemption		86,342	86,342	87,206	86,520	0	(178)	0	(178)	0	86,342	0	0	0	2,720	06/15/2026
28924A-AB-7	MDCP 2020-4A A2		01/20/2024	Paydown		1,315,779	1,315,779	1,315,775	1,315,775	0	4	0	4	0	1,315,779	0	0	0	2,507	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		02/20/2024	Paydown		1,648,101	1,648,101	1,648,096	1,648,096	0	4	0	4	0	1,648,101	0	0	0	6,279	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		03/20/2024	Paydown		339,832	339,832	339,831	339,831	0	1	0	1	0	339,832	0	0	0	1,942	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		04/20/2024	Paydown		872,155	872,155	872,152	872,152	0	2	0	2	0	872,155	0	0	0	6,646	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		05/20/2024	Paydown		715,660	715,660	715,658	715,658	0	2	0	2	0	715,660	0	0	0	6,817	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		06/20/2024	Paydown		745,874	745,874	745,872	745,872	0	2	0	2	0	745,874	0	0	0	8,525	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		07/20/2024	Paydown		47,306	47,306	47,306	47,306	0	0	0	0	0	47,306	0	0	0	631	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		08/20/2024	Paydown		786,089	786,089	786,087	786,087	0	2	0	2	0	786,089	0	0	0	11,980	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		09/20/2024	Paydown		40,821	40,821	40,821	40,821	0	0	0	0	0	40,821	0	0	0	700	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		10/20/2024	Paydown		61,205	61,205	61,205	61,205	0	0	0	0	0	61,205	0	0	0	1,166	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		11/20/2024	Paydown		40,821	40,821	40,821	40,821	0	0	0	0	0	40,821	0	0	0	855	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		12/20/2024	Paydown		40,821	40,821	40,821	40,821	0	0	0	0	0	40,821	0	0	0	933	10/20/2029
28932M-AA-3	ELM ROAD GENERATING		02/11/2024	Redemption		209,424	209,424	209,424	209,424	0	0	0	0	0	209,424	0	0	0	5,454	02/11/2030
28932M-AA-3	ELM ROAD GENERATING		02/11/2024	Redemption		59,835	59,835	66,746	63,433	0	(3,598)	0	(3,598)	0	59,835	0	0	0	1,558	02/11/2030
28932M-AA-3	ELM ROAD GENERATING		08/11/2024	Redemption		214,886	214,886	214,886	214,886	0	0	0	0	0	214,886	0	0	0	11,193	02/11/2030
28932M-AA-3	ELM ROAD GENERATING		08/11/2024	Redemption		61,396	61,396	68,487	65,088	0	(3,691)	0	(3,691)	0	61,396	0	0	0	3,198	02/11/2030
28932M-AG-0	ELM ROAD GENERATING		01/19/2024	Redemption		141,073	141,073	141,073	141,073	0	0	0	0	0	141,073	0	0	0	3,296	01/19/2031
28932M-AG-0	ELM ROAD GENERATING		07/19/2024	Redemption		144,366	144,366	144,366	144,366	0	0	0	0	0	144,366	0	0	0	6,746	01/19/2031
289338-AB-1	MDCP 2020-3A A2		01/20/2024	Paydown		979,160	979,160	979,137	979,137	0	23	0	23	0	979,160	0	0	0	2,410	08/20/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
289338-AB-1	MDCP 2020-3A A2		02/20/2024	Paydown		1,867,018	1,867,018	1,866,974	1,866,974	0	44	0	44	0	1,867,018	0	0	0	9,192	08/20/2029
289338-AB-1	MDCP 2020-3A A2		03/20/2024	Paydown		585,579	585,579	585,565	585,565	0	14	0	14	0	585,579	0	0	0	4,325	08/20/2029
289338-AB-1	MDCP 2020-3A A2		04/20/2024	Paydown		995,567	995,567	995,544	995,544	0	23	0	23	0	995,567	0	0	0	9,803	08/20/2029
289338-AB-1	MDCP 2020-3A A2		05/20/2024	Paydown		577,479	577,479	577,465	577,465	0	14	0	14	0	577,479	0	0	0	6,644	08/20/2029
289338-AB-1	MDCP 2020-3A A2		06/20/2024	Paydown		874,206	874,206	874,185	874,185	0	21	0	21	0	874,206	0	0	0	12,210	08/20/2029
289338-AB-1	MDCP 2020-3A A2		07/20/2024	Paydown		16,162	16,162	16,161	16,161	0	0	0	0	0	16,162	0	0	0	282	08/20/2029
289338-AB-1	MDCP 2020-3A A2		08/20/2024	Paydown		1,043,376	1,043,376	1,043,351	1,043,351	0	25	0	25	0	1,043,376	0	0	0	20,752	08/20/2029
289338-AB-1	MDCP 2020-3A A2		09/20/2024	Paydown		8,324	8,324	8,324	8,324	0	0	0	0	0	8,324	0	0	0	186	08/20/2029
289338-AB-1	MDCP 2020-3A A2		10/20/2024	Paydown		51,745	51,745	51,744	51,744	0	1	0	1	0	51,745	0	0	0	1,284	08/20/2029
289338-AB-1	MDCP 2020-3A A2		11/20/2024	Paydown		8,324	8,324	8,324	8,324	0	0	0	0	0	8,324	0	0	0	227	08/20/2029
289338-AB-1	MDCP 2020-3A A2		12/20/2024	Paydown		8,324	8,324	8,324	8,324	0	0	0	0	0	8,324	0	0	0	248	08/20/2029
292505-AE-4	ENCANA		05/08/2024	STIFEL NICOLAUS		924,777	900,000	911,169	910,868	0	(213)	0	(213)	0	910,654	0	14,123	14,123	43,891	08/15/2037
292505-AE-4	ENCANA		05/14/2024	JP MORGAN		618,954	600,000	607,446	607,245	0	(148)	0	(148)	0	607,097	0	11,857	11,857	29,923	08/15/2037
292505-AG-9	ENCANA		03/25/2024	GOLDMAN SACHS		1,815,450	1,750,000	1,596,875	1,613,057	0	1,267	0	1,267	0	1,614,323	0	201,127	201,127	74,569	02/01/2038
29260F-AE-0	ENDEAVOR ENERGY RESOURCE		09/10/2024	Call 101.9160		1,019,160	1,000,000	870,000	922,007	0	11,490	0	11,490	0	933,496	0	66,504	66,504	83,049	01/30/2028
29260F-AE-0	ENDEAVOR ENERGY RESOURCE		09/10/2024	Call 101.9160		1,253,567	1,230,000	1,061,940	1,128,974	0	14,850	0	14,850	0	1,143,825	0	86,175	86,175	102,150	01/30/2028
29261A-AB-6	ENCOMPASS HEALTH		07/24/2024	ATHENE ANNUITY		2,840,625	3,000,000	2,892,000	2,925,374	0	6,058	0	6,058	0	2,931,431	0	(90,806)	(90,806)	139,729	02/01/2030
29273R-BK-4	ENERGY TRANSFER PARTNERS		03/25/2024	GOLDMAN SACHS		2,431,775	2,500,000	2,490,603	2,496,550	0	310	0	310	0	2,496,860	0	(65,085)	(65,085)	47,250	04/15/2027
29273V-AQ-3	ENERGY TRANSFER		03/01/2024	BANK OF AMERICA		5,040,600	5,000,000	5,029,700	5,028,531	0	(272)	0	(272)	0	5,028,258	0	12,342	12,342	159,722	02/15/2033
29273V-AT-7	ENERGY TRANSFER		10/25/2024	MORGAN STANLEY		1,195,525	1,117,000	1,115,715	1,115,562	0	126	0	126	0	1,115,688	0	79,837	79,837	64,935	12/01/2030
29273V-AU-4	ENERGY TRANSFER		09/05/2024	CITADEL SECURITIES		551,270	500,000	499,430	499,352	0	1	0	1	0	499,353	0	51,917	51,917	25,017	12/01/2033
29278N-AQ-6	ENERGY TRANSFER PARTNERS		03/01/2024	CITADEL SECURITIES		1,116,567	1,219,000	1,219,061	1,219,028	0	(12)	0	(12)	0	1,219,017	0	(102,449)	(102,449)	13,968	05/15/2030
29278N-AR-4	ENERGY TRANSFER PARTNERS		01/25/2024	BNP PARIBAS		175,100	200,000	206,902	206,421	0	(13)	0	(13)	0	206,408	0	(31,308)	(31,308)	2,056	05/15/2050
29360A-AA-8	ENSTAR FINANCE		08/15/2024	ATHENE ANNUITY		26,082,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	(918,000)	(918,000)	1,483,500	09/01/2040
29364W-AK-4	ENTERGY LOUISIANA		04/10/2024	DIRECT		1,000,000	1,000,000	996,580	999,651	0	130	0	130	0	999,781	0	219	219	23,850	11/01/2024
29379V-BE-2	ENTERPRISE PRODUCTS		10/21/2024	ATHENE ANNUITY		2,987,669	3,000,000	3,280,890	3,075,448	0	(69,660)	0	(69,660)	0	3,005,788	0	(18,119)	(18,119)	133,125	02/15/2025
29379V-BR-3	ENTERPRISE PRODUCTS		03/13/2024	ATHENE ANNUITY		8,359,478	9,010,000	7,624,713	7,625,441	0	796	0	796	0	7,626,237	0	733,241	733,241	279,811	02/15/2078
294429-AQ-8	EQUIFAX		12/01/2024	Maturity		2,493,000	2,493,000	2,487,490	2,491,915	0	1,085	0	1,085	0	2,493,000	0	0	0	64,818	12/01/2024
29444U-BC-9	EQUINIX		11/18/2024	Maturity		3,000,000	3,000,000	3,071,490	3,013,179	0	(13,179)	0	(13,179)	0	3,000,000	0	0	0	78,750	11/18/2024
29444U-BD-7	EQUINIX		01/10/2024	SMBC Nikko		1,342,644	1,419,000	1,546,410	1,479,667	0	(673)	0	(673)	0	1,478,994	0	(136,350)	(136,350)	6,173	11/18/2026
29449W-AL-1	EQUITABLE FINANCIAL LIFE		10/28/2024	JANE STREET ES		707,220	750,000	721,965	732,714	0	4,872	0	4,872	0	737,586	0	(30,366)	(30,366)	12,290	11/12/2026
29717P-AP-2	ESSEX PORTFOLIO		10/21/2024	ATHENE ANNUITY		4,967,357	5,000,000	5,136,342	5,048,881	0	(39,199)	0	(39,199)	0	5,009,683	0	(42,326)	(42,326)	184,722	04/01/2025
30040W-AL-2	EVERSOURCE ENERGY		04/29/2024	WELLS FARGO		613,356	749,000	746,109	746,831	0	94	0	94	0	746,926	0	(133,570)	(133,570)	11,990	03/15/2031
30040W-AQ-1	EVERSOURCE ENERGY		01/09/2024	MARKET AXESS		212,487	226,000	225,779	225,852	0	2	0	2	0	225,853	0	(13,366)	(13,366)	2,367	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		01/10/2024	MARKET AXESS		106,418	113,000	112,889	112,926	0	1	0	1	0	112,927	0	(6,509)	(6,509)	1,192	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		01/10/2024	MARKET AXESS		58,399	62,000	61,939	61,959	0	1	0	1	0	61,960	0	(3,561)	(3,561)	654	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		01/11/2024	US BANCORP		602,438	640,000	639,373	639,580	0	7	0	7	0	639,587	0	(37,149)	(37,149)	6,960	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		01/11/2024	MARKET AXESS		95,161	101,000	100,901	100,934	0	1	0	1	0	100,935	0	(5,774)	(5,774)	1,098	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		01/18/2024	MARKET AXESS		106,193	113,000	112,889	112,926	0	2	0	2	0	112,928	0	(6,735)	(6,735)	1,283	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		01/18/2024	MARKET AXESS		53,596	57,000	56,944	56,963	0	1	0	1	0	56,964	0	(3,368)	(3,368)	647	03/01/2027
30040W-AQ-1	EVERSOURCE ENERGY		10/16/2024	MORGAN STANLEY		471,081	488,000	487,522	487,680	0	76	0	76	0	487,756	0	(16,675)	(16,675)	15,960	03/01/2027
30161M-AG-8	EXELON GENERATION		03/25/2024	GOLDMAN SACHS		5,234,350	5,000,000	4,994,121	4,994,425	0	594	0	594	0	4,995,019	0	239,331	239,331	152,778	10/01/2039
30161M-AG-8	EXELON GENERATION		05/14/2024	BROOKE RE2		15,447,295	15,000,000	14,982,364	14,983,275	0	706	0	706	0	14,983,980	0	463,314	463,314	580,729	10/01/2039
30161N-BL-4	EXELON		10/16/2024	BANK OF AMERICA		929,718	900,000	897,219	897,217	0	64	0	64	0	897,281	0	32,437	32,437	54,880	03/15/2053
30225V-AG-2	EXTRA SPACE STORAGE LP		03/25/2024	GOLDMAN SACHS		3,574,608	4,478,000	4,468,910	4,470,612	0	249	0	249	0	4,470,862	0	(896,253)	(896,253)	56,124	03/15/2032
302508-AQ-9	FMR		03/25/2024	GOLDMAN SACHS		3,380,640	3,000,000	3,004,382	3,001,557	0	(410)	0	(410)	0	3,001,148	0	379,492	379,492	64,345	06/15/2029
30288*-AA-8	FLNG LIQUEFACTION		03/31/2024	Redemption		112,000	112,000	112,000	112,000	0	0	0	0	0	112,000	0	0	0	2,542	03/31/2038
30288*-AA-8	FLNG LIQUEFACTION		03/31/2024	Redemption		336,000	336,000	336,000	336,000	0	0	0	0	0	336,000	0	0	0	7,627	03/31/2038
30288*-AA-8	FLNG LIQUEFACTION		09/30/2024	Redemption		117,500	117,500	117,500	117,500	0	0	0	0	0	117,500	0	0	0	5,335	03/31/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30288*-AA-8	FLNG LIQUEFACTION		09/30/2024	Redemption		352,500	352,500	352,500	352,500	0	0	0	0	0	352,500	0	0	0	16,004	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION		06/30/2024	Redemption		408,000	408,000	408,000	408,000	0	0	0	0	0	408,000	0	0	0	8,956	12/31/2038
30288*-AE-0	FLNG LIQUEFACTION		06/30/2024	Redemption		408,000	408,000	408,000	408,000	0	0	0	0	0	408,000	0	0	0	8,956	12/31/2038
30288*-AE-0	FLNG LIQUEFACTION		12/31/2024	Redemption		456,000	456,000	456,000	456,000	0	0	0	0	0	456,000	0	0	0	20,018	12/31/2038
30288*-AE-0	FLNG LIQUEFACTION		12/31/2024	Redemption		456,000	456,000	456,000	456,000	0	0	0	0	0	456,000	0	0	0	20,018	12/31/2038
30303M-8G-0	META PLATFORMS INC		09/12/2024	BARCLAYS CAPITAL		1,981,440	2,000,000	1,954,260	1,959,130	0	7,384	0	7,384	0	1,966,514	0	14,926	14,926	75,444	08/15/2027
30303M-8Q-8	META PLATFORMS INC		08/27/2024	RBS SECURITIES		533,395	500,000	500,005	499,998	0	(11)	0	(11)	0	499,986	0	33,409	33,409	22,011	05/15/2053
30313R-AA-7	FS KKR CAPITAL		10/21/2024	ATHENE ANNUITY		9,947,994	10,000,000	10,512,536	10,171,965	0	(133,421)	0	(133,421)	0	10,038,544	0	(90,550)	(90,550)	504,097	02/14/2025
30321L-2D-3	F&G GLOBAL FUNDING		09/24/2024	BANK OF AMERICA		1,781,022	1,900,000	1,897,853	1,898,658	0	307	0	307	0	1,898,965	0	(117,943)	(117,943)	41,879	04/11/2027
30321L-2E-1	F&G GLOBAL FUNDING		10/24/2024	BARCLAYS CAPITAL		2,002,920	2,000,000	1,998,680	1,999,286	0	230	0	230	0	1,999,516	0	3,404	3,404	133,900	07/07/2025
31359U-VL-6	FNW 1998-W6 B1		01/01/2024	Paydown		401	(160)	(134)	(137)	(23)	561	0	538	0	401	0	0	0	2	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		02/01/2024	Paydown		394	394	330	337	57	0	0	57	0	394	0	0	0	5	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		03/01/2024	Paydown		396	396	331	339	57	0	0	57	0	396	0	0	0	7	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		04/01/2024	Paydown		427	427	357	365	62	0	0	62	0	427	0	0	0	10	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		05/01/2024	Paydown		377	377	315	322	55	0	0	55	0	377	0	0	0	11	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		06/01/2024	Paydown		354	354	296	303	51	0	0	51	0	354	0	0	0	12	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		07/01/2024	Paydown		356	356	298	305	52	0	0	52	0	356	0	0	0	15	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		08/01/2024	Paydown		370	146	122	125	21	225	0	246	0	370	0	0	0	26	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		09/01/2024	Paydown		367	367	307	314	53	0	0	53	0	367	0	0	0	19	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		10/01/2024	Paydown		371	371	310	317	54	0	0	54	0	371	0	0	0	21	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		11/01/2024	Paydown		379	379	317	324	55	0	0	55	0	379	0	0	0	24	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		12/01/2024	Paydown		376	376	314	322	54	0	0	54	0	376	0	0	0	26	10/25/2028
31359V-HB-2	FNW 1999-W1 M		05/01/2024	Paydown		2,995	2,995	2,974	2,979	0	15	0	15	0	2,995	0	0	0	86	02/25/2029
31359V-HB-2	FNW 1999-W1 M		06/01/2024	Paydown		2,892	2,892	2,873	2,878	0	15	0	15	0	2,892	0	0	0	99	02/25/2029
31359V-HB-2	FNW 1999-W1 M		07/01/2024	Paydown		5,597	5,597	5,559	5,568	0	28	0	28	0	5,597	0	0	0	224	02/25/2029
31359V-HB-2	FNW 1999-W1 M		08/01/2024	Paydown		8,173	8,173	8,118	8,132	0	41	0	41	0	8,173	0	0	0	374	02/25/2029
31359V-HB-2	FNW 1999-W1 M		09/01/2024	Paydown		2,602	2,602	2,585	2,589	0	13	0	13	0	2,602	0	0	0	134	02/25/2029
31359V-HB-2	FNW 1999-W1 M		10/01/2024	Paydown		6,009	6,009	5,969	5,978	0	30	0	30	0	6,009	0	0	0	344	02/25/2029
31359V-HB-2	FNW 1999-W1 M		11/01/2024	Paydown		2,506	2,506	2,489	2,494	0	13	0	13	0	2,506	0	0	0	158	02/25/2029
31359V-HB-2	FNW 1999-W1 M		12/01/2024	Paydown		2,530	2,530	2,513	2,518	0	13	0	13	0	2,530	0	0	0	174	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		01/01/2024	Paydown		0	2,469	2,271	2,318	0	(2,318)	0	(2,318)	0	0	0	0	0	0	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		02/01/2024	Paydown		0	28,891	26,575	27,129	0	(27,129)	0	(27,129)	0	0	0	0	0	0	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		03/01/2024	Paydown		0	2,321	2,135	2,180	0	(2,180)	0	(2,180)	0	0	0	0	0	0	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		07/01/2024	Paydown		420	420	413	395	0	32	7	25	0	420	0	0	0	27	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		08/01/2024	Paydown		3,168	3,168	3,117	2,975	0	244	51	193	0	3,168	0	0	0	222	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		09/01/2024	Paydown		1,009	1,009	992	947	0	78	16	62	0	1,009	0	0	0	77	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		10/01/2024	Paydown		2,329	2,329	2,291	2,187	0	180	38	142	0	2,329	0	0	0	192	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		11/01/2024	Paydown		971	971	956	912	0	75	16	59	0	971	0	0	0	86	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		12/01/2024	Paydown		981	981	965	921	0	76	16	60	0	981	0	0	0	93	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		01/01/2024	Paydown		0	10,628	3,706	3,862	0	(3,862)	0	(3,862)	0	0	0	0	0	0	02/25/2029
31359V-ML-4	FNW 1999-W3 M		01/01/2024	Paydown		6,971	6,971	7,002	6,971	0	0	0	0	0	6,971	0	0	0	40	03/25/2029
31359V-ML-4	FNW 1999-W3 M		03/01/2024	Paydown		472	472	474	472	0	0	0	0	0	472	0	0	0	8	03/25/2029
31359V-ML-4	FNW 1999-W3 M		04/01/2024	Paydown		13,354	13,354	13,412	13,354	0	0	0	0	0	13,354	0	0	0	306	03/25/2029
31359V-ML-4	FNW 1999-W3 M		05/01/2024	Paydown		2,093	2,093	2,102	2,093	0	0	0	0	0	2,093	0	0	0	60	03/25/2029
31359V-ML-4	FNW 1999-W3 M		06/01/2024	Paydown		2,248	2,248	2,258	2,248	0	0	0	0	0	2,248	0	0	0	77	03/25/2029
31359V-ML-4	FNW 1999-W3 M		07/01/2024	Paydown		1,869	1,869	1,877	1,869	0	0	0	0	0	1,869	0	0	0	75	03/25/2029
31359V-ML-4	FNW 1999-W3 M		08/01/2024	Paydown		1,596	1,596	1,603	1,596	0	0	0	0	0	1,596	0	0	0	73	03/25/2029
31359V-ML-4	FNW 1999-W3 M		09/01/2024	Paydown		1,559	1,559	1,566	1,559	0	0	0	0	0	1,559	0	0	0	80	03/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359V-ML-4	FNW 1999-W3 M		10/01/2024	Paydown		1,453	1,453	1,459	1,453	0	0	0	0	0	1,453	0	0	0	83	03/25/2029
31359V-ML-4	FNW 1999-W3 M		11/01/2024	Paydown		1,461	1,461	1,467	1,461	0	0	0	0	0	1,461	0	0	0	92	03/25/2029
31359V-ML-4	FNW 1999-W3 M		12/01/2024	Paydown		1,545	1,545	1,552	1,545	0	0	0	0	0	1,545	0	0	0	106	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		01/01/2024	Paydown		3,275	3,275	2,118	0	0	3,275	0	3,275	0	3,275	0	0	0	19	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		02/01/2024	Paydown		0	8,389	5,425	0	0	0	0	0	0	0	0	0	0	48	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		04/01/2024	Paydown		4,806	4,806	3,108	0	0	4,806	0	4,806	0	4,806	0	0	0	115	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		05/01/2024	Paydown		782	782	506	0	0	782	0	782	0	782	0	0	0	23	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		06/01/2024	Paydown		848	848	548	0	0	848	0	848	0	848	0	0	0	30	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		07/01/2024	Paydown		692	692	447	0	0	692	0	692	0	692	0	0	0	28	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		08/01/2024	Paydown		579	579	374	0	0	579	0	579	0	579	0	0	0	27	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		09/01/2024	Paydown		565	565	365	0	0	565	0	565	0	565	0	0	0	30	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		10/01/2024	Paydown		521	521	337	0	0	521	0	521	0	521	0	0	0	30	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		11/01/2024	Paydown		525	525	340	0	0	525	0	525	0	525	0	0	0	34	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		12/01/2024	Paydown		562	562	364	0	0	562	0	562	0	562	0	0	0	39	03/25/2029
314353-AA-1	FEDEX		02/20/2024	Redemption		753,955	753,955	735,161	737,721	0	16,234	0	16,234	0	753,955	0	0	0	7,068	08/20/2035
314353-AA-1	FEDEX		02/20/2024	Redemption		106,944	106,944	104,278	104,641	0	2,303	0	2,303	0	106,944	0	0	0	1,003	08/20/2035
314353-AA-1	FEDEX		08/20/2024	Redemption		753,955	753,955	735,161	737,721	0	16,234	0	16,234	0	753,955	0	0	0	14,137	08/20/2035
314353-AA-1	FEDEX		08/20/2024	Redemption		106,944	106,944	104,278	104,641	0	2,303	0	2,303	0	106,944	0	0	0	2,005	08/20/2035
31575F-AA-4	FIDELIS INSURANCE		08/15/2024	ATHENE ANNUITY		29,180,322	30,000,000	29,706,600	29,794,123	0	15,338	0	15,338	0	29,809,461	0	(629,139)	(629,139)	914,063	06/30/2030
31953*-AL-6	BURLINGTON NORTHERN		05/15/2024	Redemption		279,540	279,540	279,540	279,540	0	0	0	0	0	279,540	0	0	0	8,330	10/15/2027
31953*-AL-6	BURLINGTON NORTHERN		11/15/2024	Redemption		279,540	279,540	279,540	279,540	0	0	0	0	0	279,540	0	0	0	16,661	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN		05/15/2024	Redemption		27,511	27,511	27,511	27,511	0	0	0	0	0	27,511	0	0	0	820	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN		11/15/2024	Redemption		27,511	27,511	27,511	27,511	0	0	0	0	0	27,511	0	0	0	1,640	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN		05/15/2024	Redemption		177,806	177,806	177,806	177,806	0	0	0	0	0	177,806	0	0	0	5,308	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN		11/15/2024	Redemption		172,697	172,697	172,697	172,697	0	0	0	0	0	172,697	0	0	0	10,313	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN		05/15/2024	Redemption		72,423	72,423	72,423	72,423	0	0	0	0	0	72,423	0	0	0	2,158	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN		11/15/2024	Redemption		70,836	70,836	70,836	70,836	0	0	0	0	0	70,836	0	0	0	4,222	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN		05/15/2024	Redemption		94,013	94,013	94,013	94,013	0	0	0	0	0	94,013	0	0	0	2,802	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN		11/15/2024	Redemption		94,013	94,013	94,013	94,013	0	0	0	0	0	94,013	0	0	0	5,603	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		05/15/2024	Redemption		27,824	27,824	27,824	27,824	0	0	0	0	0	27,824	0	0	0	829	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		05/15/2024	Redemption		27,824	27,824	27,824	27,824	0	0	0	0	0	27,824	0	0	0	829	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		05/15/2024	Redemption		27,824	27,824	27,824	27,824	0	0	0	0	0	27,824	0	0	0	829	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		11/15/2024	Redemption		27,257	27,257	27,257	27,257	0	0	0	0	0	27,257	0	0	0	1,625	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		11/15/2024	Redemption		27,257	27,257	27,257	27,257	0	0	0	0	0	27,257	0	0	0	1,625	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		11/15/2024	Redemption		27,257	27,257	27,257	27,257	0	0	0	0	0	27,257	0	0	0	1,625	10/15/2027
32051G-WU-5	FHAMS 2005-6 1A5		01/01/2024	Paydown		1,178	1,178	1,002	687	0	491	0	491	0	1,178	0	0	0	5	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		02/01/2024	Paydown		1,184	1,185	1,008	691	0	493	0	493	0	1,184	0	0	0	11	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		03/01/2024	Paydown		1,182	1,192	1,014	695	0	487	0	487	0	1,182	0	0	0	16	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		04/01/2024	Paydown		1,189	1,198	1,019	699	0	490	0	490	0	1,189	0	0	0	22	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		05/01/2024	Paydown		1,204	1,205	1,025	703	0	501	0	501	0	1,204	0	0	0	28	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		06/01/2024	Paydown		1,211	1,212	1,031	707	0	504	0	504	0	1,211	0	0	0	33	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		07/01/2024	Paydown		1,216	1,217	1,035	710	0	506	0	506	0	1,216	0	0	0	39	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		08/01/2024	Paydown		1,230	1,231	1,047	718	0	512	0	512	0	1,230	0	0	0	45	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		09/01/2024	Paydown		1,238	1,239	1,054	723	0	515	0	515	0	1,238	0	0	0	51	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		10/01/2024	Paydown		1,215	1,216	1,034	709	0	506	0	506	0	1,215	0	0	0	56	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		11/01/2024	Paydown		1,229	1,230	1,046	717	0	512	0	512	0	1,229	0	0	0	62	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		12/01/2024	Paydown		1,250	1,251	1,064	730	0	520	0	520	0	1,250	0	0	0	69	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		01/01/2024	Paydown		826	908	772	400	0	425	0	425	0	826	0	0	0	4	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		01/01/2024	Paydown		309	340	289	153	0	156	0	156	0	309	0	0	0	2	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051G-YJ-8	FHAMS 2005-FA8 1A4		02/01/2024	Paydown		1,150	1,155	981	509	0	641	0	641	0	1,150	0	0	0	11	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		02/01/2024	Paydown		431	433	367	195	0	236	0	236	0	431	0	0	0	4	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		03/01/2024	Paydown		737	819	696	361	0	376	0	376	0	737	0	0	0	11	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		03/01/2024	Paydown		276	307	261	138	0	138	0	138	0	276	0	0	0	4	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		04/01/2024	Paydown		1,974	1,984	1,685	874	0	1,100	0	1,100	0	1,974	0	0	0	36	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		04/01/2024	Paydown		739	743	631	335	0	405	0	405	0	739	0	0	0	14	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		05/01/2024	Paydown		967	973	826	429	0	538	0	538	0	967	0	0	0	22	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		05/01/2024	Paydown		362	364	310	164	0	198	0	198	0	362	0	0	0	8	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		06/01/2024	Paydown		6,050	6,056	5,146	2,669	0	3,381	0	3,381	0	6,050	0	0	0	167	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		06/01/2024	Paydown		2,267	2,269	1,928	1,022	0	1,245	0	1,245	0	2,267	0	0	0	62	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		07/01/2024	Paydown		1,340	1,346	1,143	593	0	747	0	747	0	1,340	0	0	0	43	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		07/01/2024	Paydown		502	504	428	227	0	275	0	275	0	502	0	0	0	16	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		08/01/2024	Paydown		33,634	33,639	28,580	14,824	0	18,810	0	18,810	0	33,634	0	0	0	1,233	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		08/01/2024	Paydown		12,601	12,603	10,707	5,676	0	6,924	0	6,924	0	12,601	0	0	0	462	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		09/01/2024	Paydown		3,427	3,433	2,917	1,513	0	1,914	0	1,914	0	3,427	0	0	0	142	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		09/01/2024	Paydown		1,284	1,286	1,093	579	0	705	0	705	0	1,284	0	0	0	53	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		10/01/2024	Paydown		604	609	517	268	0	335	0	335	0	604	0	0	0	28	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		10/01/2024	Paydown		226	229	195	103	0	123	0	123	0	226	0	0	0	11	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		11/01/2024	Paydown		5,991	6,008	5,105	2,648	0	3,343	0	3,343	0	5,991	0	0	0	303	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		11/01/2024	Paydown		2,244	2,250	1,912	1,013	0	1,231	0	1,231	0	2,244	0	0	0	113	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		12/01/2024	Paydown		507	507	431	223	0	284	0	284	0	507	0	0	0	28	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		12/01/2024	Paydown		190	190	161	86	0	104	0	104	0	190	0	0	0	10	11/25/2035
32055R-A@-6	FIRST INDUSTRIAL		03/11/2024	STONE CASTLE		11,441,640	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(558,360)	(558,360)	223,600	04/20/2027
32057J-AA-1	LPSLT 2021-2A A		01/15/2024	Paydown		35,853	35,853	35,839	35,849	0	4	0	4	0	35,853	0	0	0	14	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		02/15/2024	Paydown		34,800	34,800	34,787	34,796	0	4	0	4	0	34,800	0	0	0	28	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		03/15/2024	Paydown		30,558	30,558	30,546	30,554	0	4	0	4	0	30,558	0	0	0	37	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		04/15/2024	Paydown		31,183	31,183	31,171	31,179	0	4	0	4	0	31,183	0	0	0	50	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		05/15/2024	Paydown		32,149	32,149	32,137	32,145	0	4	0	4	0	32,149	0	0	0	64	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		06/15/2024	Paydown		28,401	28,401	28,390	28,398	0	4	0	4	0	28,401	0	0	0	68	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		07/15/2024	Paydown		25,529	25,529	25,519	25,526	0	3	0	3	0	25,529	0	0	0	71	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		08/15/2024	Paydown		25,993	25,993	25,983	25,990	0	3	0	3	0	25,993	0	0	0	83	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		09/15/2024	Paydown		25,975	25,975	25,964	25,971	0	3	0	3	0	25,975	0	0	0	94	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		10/15/2024	Paydown		4,636	4,636	4,634	4,635	0	1	0	1	0	4,636	0	0	0	19	03/15/2027
337355-AA-9	FUCRA 1997-1 B1		01/01/2024	Paydown		0	327	248	341	0	(341)	0	(341)	0	0	0	0	0	2	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		02/01/2024	Paydown		343	343	260	358	0	(15)	0	(15)	0	343	0	0	0	3	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		03/01/2024	Paydown		0	337	256	352	0	(352)	0	(352)	0	0	0	0	0	5	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		05/01/2024	Paydown		0	713	541	743	0	(743)	0	(743)	0	0	0	0	0	16	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		06/01/2024	Paydown		0	354	268	369	0	(369)	0	(369)	0	0	0	0	0	10	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		07/01/2024	Paydown		0	343	260	357	0	(357)	0	(357)	0	0	0	0	0	11	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		08/01/2024	Paydown		0	666	505	694	0	(694)	0	(694)	0	0	0	0	0	26	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		09/01/2024	Paydown		16,692	16,999	12,900	17,718	0	(1,026)	0	(1,026)	0	16,692	0	0	0	741	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		10/01/2024	Paydown		15,110	15,412	11,696	16,064	0	(954)	0	(954)	0	15,110	0	0	0	750	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		11/01/2024	Paydown		10,311	10,595	8,040	11,043	0	(731)	0	(731)	0	10,311	0	0	0	567	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		12/01/2024	Paydown		11,081	11,392	8,645	11,874	0	(794)	0	(794)	0	11,081	0	0	0	663	11/15/2028
33766Q-AC-1	FIRSTENERGY OHIO		01/15/2024	Paydown		104,664	104,664	102,650	103,337	0	1,326	0	1,326	0	104,664	0	0	0	1,805	01/15/2036
33766Q-AC-1	FIRSTENERGY OHIO		07/15/2024	Paydown		106,164	106,164	104,122	104,818	0	1,345	0	1,345	0	106,164	0	0	0	3,663	01/15/2036
337932-AC-1	FIRSTENERGY		04/15/2024	DIRECT		736,000	736,000	772,354	753,803	0	(477)	0	(477)	0	753,326	0	(17,326)	(17,326)	149,415	11/15/2031
33840*-AA-3	INTL FLAVORS		01/15/2024	Redemption		51,050	51,050	51,050	51,050	0	0	0	0	0	51,050	0	0	0	203	11/15/2030
33840*-AA-3	INTL FLAVORS		01/15/2024	Redemption		51,050	51,050	51,050	51,050	0	0	0	0	0	51,050	0	0	0	203	11/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33840*-AA-3	INTL FLAVORS		02/15/2024	Redemption		51,253	51,253	51,253	51,253	0	0	0	0	0	51,253	0	0	0	407	11/15/2030
33840*-AA-3	INTL FLAVORS		02/15/2024	Redemption		51,253	51,253	51,253	51,253	0	0	0	0	0	51,253	0	0	0	407	11/15/2030
33840*-AA-3	INTL FLAVORS		03/15/2024	Redemption		51,456	51,456	51,456	51,456	0	0	0	0	0	51,456	0	0	0	614	11/15/2030
33840*-AA-3	INTL FLAVORS		03/15/2024	Redemption		51,456	51,456	51,456	51,456	0	0	0	0	0	51,456	0	0	0	614	11/15/2030
33840*-AA-3	INTL FLAVORS		04/15/2024	Redemption		51,661	51,661	51,661	51,661	0	0	0	0	0	51,661	0	0	0	821	11/15/2030
33840*-AA-3	INTL FLAVORS		04/15/2024	Redemption		51,661	51,661	51,661	51,661	0	0	0	0	0	51,661	0	0	0	821	11/15/2030
33840*-AA-3	INTL FLAVORS		05/15/2024	Redemption		51,866	51,866	51,866	51,866	0	0	0	0	0	51,866	0	0	0	1,031	11/15/2030
33840*-AA-3	INTL FLAVORS		05/15/2024	Redemption		51,866	51,866	51,866	51,866	0	0	0	0	0	51,866	0	0	0	1,031	11/15/2030
33840*-AA-3	INTL FLAVORS		06/15/2024	Redemption		52,073	52,073	52,073	52,073	0	0	0	0	0	52,073	0	0	0	1,242	11/15/2030
33840*-AA-3	INTL FLAVORS		06/15/2024	Redemption		52,073	52,073	52,073	52,073	0	0	0	0	0	52,073	0	0	0	1,242	11/15/2030
33840*-AA-3	INTL FLAVORS		07/15/2024	Redemption		52,279	52,279	52,279	52,279	0	0	0	0	0	52,279	0	0	0	1,455	11/15/2030
33840*-AA-3	INTL FLAVORS		07/15/2024	Redemption		52,279	52,279	52,279	52,279	0	0	0	0	0	52,279	0	0	0	1,455	11/15/2030
33840*-AA-3	INTL FLAVORS		08/15/2024	Redemption		52,487	52,487	52,487	52,487	0	0	0	0	0	52,487	0	0	0	1,669	11/15/2030
33840*-AA-3	INTL FLAVORS		08/15/2024	Redemption		52,487	52,487	52,487	52,487	0	0	0	0	0	52,487	0	0	0	1,669	11/15/2030
33840*-AA-3	INTL FLAVORS		09/15/2024	Redemption		52,696	52,696	52,696	52,696	0	0	0	0	0	52,696	0	0	0	1,885	11/15/2030
33840*-AA-3	INTL FLAVORS		09/15/2024	Redemption		52,696	52,696	52,696	52,696	0	0	0	0	0	52,696	0	0	0	1,885	11/15/2030
33840*-AA-3	INTL FLAVORS		10/15/2024	Redemption		52,905	52,905	52,905	52,905	0	0	0	0	0	52,905	0	0	0	2,103	11/15/2030
33840*-AA-3	INTL FLAVORS		10/15/2024	Redemption		52,905	52,905	52,905	52,905	0	0	0	0	0	52,905	0	0	0	2,103	11/15/2030
33840*-AA-3	INTL FLAVORS		11/15/2024	Redemption		53,116	53,116	53,116	53,116	0	0	0	0	0	53,116	0	0	0	2,322	11/15/2030
33840*-AA-3	INTL FLAVORS		11/15/2024	Redemption		53,116	53,116	53,116	53,116	0	0	0	0	0	53,116	0	0	0	2,322	11/15/2030
33840*-AA-3	INTL FLAVORS		12/15/2024	Redemption		53,327	53,327	53,327	53,327	0	0	0	0	0	53,327	0	0	0	2,544	11/15/2030
33840*-AA-3	INTL FLAVORS		12/15/2024	Redemption		53,327	53,327	53,327	53,327	0	0	0	0	0	53,327	0	0	0	2,544	11/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2		03/31/2024	Redemption		145,600	145,600	145,600	145,600	0	0	0	0	0	145,600	0	0	0	3,003	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2		03/31/2024	Redemption		270,400	270,400	288,111	285,951	0	(15,551)	0	(15,551)	0	270,400	0	0	0	5,577	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2		09/30/2024	Redemption		154,000	154,000	154,000	154,000	0	0	0	0	0	154,000	0	0	0	6,353	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2		09/30/2024	Redemption		286,000	286,000	304,733	302,448	0	(16,448)	0	(16,448)	0	286,000	0	0	0	11,798	03/31/2038
340711-BA-7	FLORIDA GAS TRANSMISSION		07/30/2024	MORGAN STANLEY		413,540	500,000	462,675	469,121	0	2,069	0	2,069	0	471,190	0	(57,650)	(57,650)	9,583	10/01/2031
344908-AB-0	FOOTBALL CLUB TERM NOTES		01/01/2024	DIRECT		19,044,963	20,000,000	19,044,963	19,044,963	0	0	0	0	0	19,044,963	0	0	0	131,022	10/05/2025
344908-AB-0	FOOTBALL CLUB TERM NOTES		01/01/2024	DIRECT		14,283,722	15,000,000	14,283,722	14,283,722	0	0	0	0	0	14,283,722	0	0	0	98,267	10/05/2025
344940-AD-3	FORDO 2023-C A3 2023-C A3		04/23/2024	US BANCORP		4,482,093	4,465,000	4,464,041	4,464,046	0	80	0	80	0	4,464,127	0	17,966	17,966	72,703	09/15/2028
34524#-AA-0	FORD MOTOR COMPANY CTL		01/16/2024	Redemption		35,054	35,054	35,054	35,054	0	0	0	0	0	35,054	0	0	0	138	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		02/15/2024	Redemption		35,426	35,426	35,426	35,426	0	0	0	0	0	35,426	0	0	0	279	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		03/15/2024	Redemption		35,331	35,331	35,331	35,331	0	0	0	0	0	35,331	0	0	0	417	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		04/15/2024	Redemption		35,470	35,470	35,470	35,470	0	0	0	0	0	35,470	0	0	0	558	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		05/15/2024	Redemption		35,609	35,609	35,609	35,609	0	0	0	0	0	35,609	0	0	0	700	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		06/17/2024	Redemption		35,506	35,506	35,506	35,506	0	0	0	0	0	35,506	0	0	0	839	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		07/15/2024	Redemption		36,132	36,132	36,132	36,132	0	0	0	0	0	36,132	0	0	0	995	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		08/15/2024	Redemption		36,031	36,031	36,031	36,031	0	0	0	0	0	36,031	0	0	0	1,134	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		09/16/2024	Redemption		36,173	36,173	36,173	36,173	0	0	0	0	0	36,173	0	0	0	1,281	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		10/15/2024	Redemption		36,065	36,065	36,065	36,065	0	0	0	0	0	36,065	0	0	0	1,419	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		11/15/2024	Redemption		36,458	36,458	36,458	36,458	0	0	0	0	0	36,458	0	0	0	1,578	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		12/16/2024	Redemption		36,601	36,601	36,601	36,601	0	0	0	0	0	36,601	0	0	0	1,728	06/15/2042
345397-B9-3	FORD MOTOR CREDIT		03/25/2024	GOLDMAN SACHS		618,722	702,000	579,576	589,643	0	4,456	0	4,456	0	594,099	0	24,623	24,623	12,837	02/10/2029
345397-D5-9	FORD MOTOR CREDIT		04/16/2024	UBS WARBURG		501,394	491,000	491,000	491,000	0	0	0	0	0	491,000	0	10,394	10,394	14,927	11/07/2028
34960P-AB-7	FORTRESS TRANSPORTATION		04/11/2024	Call 100.0000		1,162,000	1,162,000	1,129,298	1,134,640	0	4,168	0	4,168	0	1,138,808	0	23,192	23,192	39,863	10/01/2025
34960P-AB-7	FORTRESS TRANSPORTATION		04/11/2024	Call 100.0000		574,000	574,000	544,420	557,713	0	2,494	0	2,494	0	560,207	0	13,793	13,793	19,691	10/01/2025
35041J-AA-3	FFIN 2019-1A A		01/15/2024	Paydown		111,868	111,868	111,851	111,861	0	7	0	7	0	111,868	0	0	0	360	11/15/2034
35041J-AA-3	FFIN 2019-1A A		02/15/2024	Paydown		117,667	117,667	117,649	117,660	0	7	0	7	0	117,667	0	0	0	757	11/15/2034
35041J-AA-3	FFIN 2019-1A A		03/15/2024	Paydown		107,583	107,583	107,567	107,577	0	7	0	7	0	107,583	0	0	0	1,038	11/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35041J-AA-3	FFIN 2019-1A A		04/15/2024	Paydown		116,342	116,342	116,324	116,335	0	7	0	7	0	116,342	0	0	0	1,497	11/15/2034
35041J-AA-3	FFIN 2019-1A A		05/15/2024	Paydown		123,613	123,613	123,594	123,606	0	8	0	8	0	123,613	0	0	0	1,988	11/15/2034
35041J-AA-3	FFIN 2019-1A A		06/15/2024	Paydown		105,560	105,560	105,543	105,553	0	6	0	6	0	105,560	0	0	0	2,037	11/15/2034
35041J-AA-3	FFIN 2019-1A A		07/15/2024	Paydown		18,397	18,397	18,394	18,396	0	1	0	1	0	18,397	0	0	0	414	11/15/2034
35042P-AA-8	FFIN 2021-2A A		01/15/2024	Paydown		357,537	357,537	357,528	357,530	0	6	0	6	0	357,537	0	0	0	653	01/15/2042
35042P-AA-8	FFIN 2021-2A A		02/15/2024	Paydown		330,311	330,311	330,303	330,305	0	6	0	6	0	330,311	0	0	0	1,206	01/15/2042
35042P-AA-8	FFIN 2021-2A A		03/15/2024	Paydown		331,104	331,104	331,095	331,098	0	6	0	6	0	331,104	0	0	0	1,813	01/15/2042
35042P-AA-8	FFIN 2021-2A A		04/15/2024	Paydown		352,987	352,987	352,978	352,980	0	6	0	6	0	352,987	0	0	0	2,577	01/15/2042
35042P-AA-8	FFIN 2021-2A A		05/15/2024	Paydown		364,992	364,992	364,983	364,986	0	6	0	6	0	364,992	0	0	0	3,331	01/15/2042
35042P-AA-8	FFIN 2021-2A A		06/15/2024	Paydown		370,538	370,538	370,528	370,531	0	6	0	6	0	370,538	0	0	0	4,057	01/15/2042
35042P-AA-8	FFIN 2021-2A A		07/15/2024	Paydown		299,337	299,337	299,330	299,332	0	5	0	5	0	299,337	0	0	0	3,824	01/15/2042
35042P-AA-8	FFIN 2021-2A A		08/15/2024	Paydown		288,683	288,683	288,676	288,678	0	5	0	5	0	288,683	0	0	0	4,215	01/15/2042
35042P-AA-8	FFIN 2021-2A A		09/15/2024	Paydown		304,367	304,367	304,359	304,361	0	5	0	5	0	304,367	0	0	0	4,999	01/15/2042
35042P-AA-8	FFIN 2021-2A A		10/15/2024	Paydown		314,704	314,704	314,696	314,699	0	5	0	5	0	314,704	0	0	0	5,743	01/15/2042
35042P-AA-8	FFIN 2021-2A A		11/15/2024	Paydown		307,631	307,631	307,623	307,625	0	5	0	5	0	307,631	0	0	0	6,176	01/15/2042
35042P-AA-8	FFIN 2021-2A A		12/15/2024	Paydown		176,563	176,563	176,559	176,560	0	3	0	3	0	176,563	0	0	0	3,867	01/15/2042
35671D-BL-8	FREEPORT-MCMORAN		11/14/2024	Maturity		581,000	581,000	328,265	541,498	0	39,502	0	39,502	0	581,000	0	0	0	26,436	11/14/2024
35802X-AJ-2	FRESENIUS MEDICAL		10/15/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	47,500	10/15/2024
35802X-AJ-2	FRESENIUS MEDICAL		10/15/2024	Maturity		1,143,000	1,143,000	1,143,000	1,143,000	0	0	0	0	0	1,143,000	0	0	0	54,293	10/15/2024
35906A-BF-4	FRONTIER COMMUNICATIONS		02/28/2024	RBS SECURITIES		808,450	874,000	876,888	875,750	0	(62)	0	(62)	0	875,687	0	(67,237)	(67,237)	14,567	05/01/2028
36143L-2J-3	GA GLOBAL FUNDING TRUST		09/26/2024	DEUTSCHE BANK		1,988,080	2,000,000	1,999,440	1,999,663	0	205	0	205	0	1,999,868	0	(11,788)	(11,788)	74,006	04/11/2025
361448-BN-2	GATX		01/25/2024	MORGAN STANLEY		1,313,400	1,200,000	1,197,972	1,197,839	0	(10)	0	(10)	0	1,197,829	0	115,572	115,572	20,010	05/01/2034
361841-AR-0	GLP CAPITAL/GLP FINANCING II		08/06/2024	GOLDMAN SACHS		327,752	379,000	376,635	377,059	0	126	0	126	0	377,185	0	(49,433)	(49,433)	13,070	01/15/2032
36185M-DQ-2	GMACM 2006-AR1 2A1		01/01/2024	Paydown		95	95	91	91	0	4	0	4	0	95	0	0	0	0	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		02/01/2024	Paydown		103	103	98	98	0	5	0	5	0	103	0	0	0	1	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		03/01/2024	Paydown		99	99	94	94	0	4	0	4	0	99	0	0	0	1	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		04/01/2024	Paydown		95	95	91	91	0	4	0	4	0	95	0	0	0	2	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		05/01/2024	Paydown		98	98	94	94	0	4	0	4	0	98	0	0	0	2	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		06/01/2024	Paydown		103	103	98	98	0	5	0	5	0	103	0	0	0	3	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		07/01/2024	Paydown		110	110	105	105	0	5	0	5	0	110	0	0	0	3	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		08/01/2024	Paydown		98	98	94	94	0	4	0	4	0	98	0	0	0	4	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		09/01/2024	Paydown		730	730	697	697	0	33	0	33	0	730	0	0	0	36	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		09/26/2024	ATHENE ANNUITY		22,066	23,430	22,376	22,376	0	502	0	502	0	22,878	0	(812)	(812)	1,246	04/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		01/02/2024	Paydown		11,021	15,406	11,375	11,561	0	(541)	0	(541)	0	11,021	0	0	0	42	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		02/01/2024	Paydown		11,007	14,561	10,751	10,927	0	80	0	80	0	11,007	0	0	0	81	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		03/01/2024	Paydown		10,276	14,056	10,378	10,548	0	(272)	0	(272)	0	10,276	0	0	0	120	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		05/01/2024	Paydown		5,221	5,221	3,836	3,918	0	1,429	126	1,303	0	5,221	0	0	0	110	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		06/03/2024	Paydown		9,452	13,106	9,629	9,835	0	(66)	316	(382)	0	9,452	0	0	0	314	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		07/01/2024	Paydown		10,441	14,006	10,291	10,511	0	268	338	(70)	0	10,441	0	0	0	377	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		08/01/2024	Paydown		13,975	13,975	10,268	10,487	0	3,825	337	3,488	0	13,975	0	0	0	404	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		09/03/2024	Paydown		45,086	48,960	35,973	36,742	0	9,526	1,182	8,344	0	45,086	0	0	0	1,561	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		10/01/2024	Paydown		9,548	13,374	9,826	10,036	0	(166)	323	(489)	0	9,548	0	0	0	466	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		11/01/2024	Paydown		9,568	9,568	7,030	7,180	0	2,619	231	2,388	0	9,568	0	0	0	361	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		12/01/2024	Paydown		9,807	9,807	7,206	7,360	0	2,684	237	2,447	0	9,807	0	0	0	399	05/19/2036
36228F-XX-9	GSR 2003-10 1A1		01/01/2024	Paydown		8,291	8,291	8,291	8,291	0	0	0	0	0	8,291	0	0	0	39	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		02/01/2024	Paydown		3,572	3,572	3,572	3,572	0	0	0	0	0	3,572	0	0	0	34	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		03/01/2024	Paydown		397	397	397	397	0	0	0	0	0	397	0	0	0	6	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		04/01/2024	Paydown		250	250	250	250	0	0	0	0	0	250	0	0	0	5	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		05/01/2024	Paydown		403	403	403	403	0	0	0	0	0	403	0	0	0	9	10/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36228F-XX-9	GSR 2003-10 1A1		06/01/2024	Paydown		401	401	401	401	0	0	0	0	0	401	0	0	0	11	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		07/01/2024	Paydown		384	384	384	384	0	0	0	0	0	384	0	0	0	13	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		08/01/2024	Paydown		436	436	436	436	0	0	0	0	0	436	0	0	0	17	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		09/01/2024	Paydown		4,144	4,144	4,144	4,144	0	0	0	0	0	4,144	0	0	0	186	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		09/26/2024	ATHENE ANNUITY		59,802	61,524	61,524	61,524	0	0	0	0	0	61,524	0	(1,722)	(1,722)	3,057	10/25/2033
36252S-AU-1	GSMS 2019-GC38 A3		05/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/10/2052
36252S-AU-1	GSMS 2019-GC38 A3		05/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		01/01/2024	Paydown		0	0	674	567	0	(567)	0	(567)	0	0	0	0	0	12	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		02/01/2024	Paydown		0	0	790	664	0	(664)	0	(664)	0	0	0	0	0	26	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		03/01/2024	Paydown		0	0	1,094	919	0	(919)	0	(919)	0	0	0	0	0	53	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		04/01/2024	Paydown		0	0	902	758	0	(758)	0	(758)	0	0	0	0	0	60	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		05/01/2024	Paydown		0	0	1,004	844	0	(844)	0	(844)	0	0	0	0	0	82	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		06/01/2024	Paydown		0	0	910	765	0	(765)	0	(765)	0	0	0	0	0	91	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		07/01/2024	Paydown		0	0	1,012	851	0	(851)	0	(851)	0	0	0	0	0	116	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		08/01/2024	Paydown		0	0	919	772	0	(772)	0	(772)	0	0	0	0	0	122	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		09/01/2024	Paydown		0	0	923	776	0	(776)	0	(776)	0	0	0	0	0	139	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		10/01/2024	Paydown		0	0	1,024	861	0	(861)	0	(861)	0	0	0	0	0	170	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		11/01/2024	Paydown		0	0	931	783	0	(783)	0	(783)	0	0	0	0	0	171	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		12/01/2024	Paydown		0	0	1,033	868	0	(868)	0	(868)	0	0	0	0	0	205	02/10/2052
362548-AB-5	GMALT 2023-2 A2A		01/20/2024	Paydown		90,008	90,008	90,004	90,004	0	4	0	4	0	90,008	0	0	0	408	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		02/20/2024	Paydown		99,743	99,743	99,738	99,738	0	4	0	4	0	99,743	0	0	0	904	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		03/20/2024	Paydown		93,981	93,981	93,976	93,976	0	4	0	4	0	93,981	0	0	0	1,278	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		04/20/2024	Paydown		104,508	104,508	104,504	104,504	0	5	0	5	0	104,508	0	0	0	1,895	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		05/20/2024	Paydown		109,496	109,496	109,491	109,491	0	5	0	5	0	109,496	0	0	0	2,482	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		06/20/2024	Paydown		113,951	113,951	113,946	113,946	0	5	0	5	0	113,951	0	0	0	3,099	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		07/20/2024	Paydown		108,300	108,300	108,295	108,295	0	5	0	5	0	108,300	0	0	0	3,437	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		08/20/2024	Paydown		112,046	112,046	112,041	112,041	0	5	0	5	0	112,046	0	0	0	4,064	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		09/20/2024	Paydown		108,099	108,099	108,095	108,095	0	5	0	5	0	108,099	0	0	0	4,410	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		10/20/2024	Paydown		112,553	112,553	112,548	112,548	0	5	0	5	0	112,553	0	0	0	5,102	10/20/2025
362548-AB-5	GMALT 2023-2 A2A		11/20/2024	Paydown		110,885	110,885	110,880	110,880	0	5	0	5	0	110,885	0	0	0	5,529	10/20/2025
366651-AC-1	GARTNER		08/15/2024	ATHENE ANNUITY		2,943,545	3,000,000	3,038,250	3,023,149	0	(3,075)	0	(3,075)	0	3,020,074	0	(76,529)	(76,529)	151,500	07/01/2028
36804P-AF-3	GATX 2005-1 PASS		01/02/2024	Redemption		130,449	130,449	130,449	130,449	0	0	0	0	0	130,449	0	0	0	3,716	01/02/2025
36962G-XZ-2	GENERAL ELECTRIC		06/17/2024	CITICORP		824,190	750,000	798,042	772,723	0	(1,008)	0	(1,008)	0	771,715	0	52,475	52,475	38,391	03/15/2032
370334-BJ-2	GENERAL MILLS		03/06/2024	SEAPORT GROUP		5,130,892	5,200,000	5,219,319	5,216,695	0	(433)	0	(433)	0	5,216,262	0	(85,370)	(85,370)	64,740	06/15/2040
37045V-AH-3	GENERAL MOTORS		08/15/2024	ATHENE ANNUITY		1,324,718	1,366,000	1,305,514	1,323,737	0	1,760	0	1,760	0	1,325,497	0	(779)	(779)	59,573	04/01/2035
37045V-AK-6	GENERAL MOTORS		05/14/2024	BROOKE RE2		3,126,871	3,000,000	2,997,600	2,998,091	0	141	0	141	0	2,998,232	0	128,639	128,639	122,650	04/01/2036
37045V-AP-5	GENERAL MOTORS		08/15/2024	ATHENE ANNUITY		9,550,857	10,000,000	10,696,000	10,585,532	0	(19,234)	0	(19,234)	0	10,566,298	0	(1,015,441)	(1,015,441)	449,194	04/01/2038
37045X-EH-5	GENERAL MOTORS FINANCIAL		04/16/2024	MORGAN STANLEY		499,470	500,000	499,895	499,896	0	(34)	0	(34)	0	499,862	0	(392)	(392)	9,264	06/23/2028
37270*-AA-3	GEORGETOWN ENERGY		03/31/2024	Redemption		6,518	6,518	6,518	6,518	0	0	0	0	0	6,518	0	0	0	58	06/30/2051
37270*-AA-3	GEORGETOWN ENERGY		06/30/2024	Redemption		6,577	6,577	6,577	6,577	0	0	0	0	0	6,577	0	0	0	118	06/30/2051
37270*-AA-3	GEORGETOWN ENERGY		09/30/2024	Redemption		6,091	6,091	6,091	6,091	0	0	0	0	0	6,091	0	0	0	164	06/30/2051
37270*-AA-3	GEORGETOWN ENERGY		12/31/2024	Redemption		6,146	6,146	6,146	6,146	0	0	0	0	0	6,146	0	0	0	220	06/30/2051
378272-AH-1	GLENCORE FUNDING		04/29/2024	Maturity		5,000,000	5,000,000	5,021,500	5,000,854	0	(854)	0	(854)	0	5,000,000	0	0	0	115,625	04/29/2024
37941*-AA-2	GLOBAL INFRASTRUCTURE		10/01/2024	Redemption		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	383,917	12/01/2031
37941*-AB-0	GLOBAL INFRASTRUCTURE		10/01/2024	Redemption		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	286,000	12/01/2033
38081E-AA-9	GLDN 2016-1A A		03/20/2024	Paydown		51,795	51,795	51,795	51,795	0	0	0	0	0	51,795	0	0	0	971	09/20/2047
38081E-AA-9	GLDN 2016-1A A		09/20/2024	Paydown		100,560	100,560	100,560	100,560	0	0	0	0	0	100,560	0	0	0	3,771	09/20/2047
38082J-AA-7	GLDN 2016-2A A		03/20/2024	Paydown		25,329	25,329	24,416	24,650	0	679	0	679	0	25,329	0	0	0	400	09/20/2047
38082J-AA-7	GLDN 2016-2A A		03/20/2024	Paydown		37,993	37,993	37,993	37,993	0	0	0	0	0	37,993	0	0	0	600	09/20/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38082J-AA-7	GLDN 2016-2A A		03/20/2024	Paydown		37,993	37,993	37,993	37,993	0	0	0	0	0	37,993	0	0	0	600	09/20/2047
38082J-AA-7	GLDN 2016-2A A		09/20/2024	Paydown		61,660	61,660	59,439	60,008	0	1,652	0	1,652	0	61,660	0	0	0	1,948	09/20/2047
38082J-AA-7	GLDN 2016-2A A		09/20/2024	Paydown		92,490	92,490	92,490	92,490	0	0	0	0	0	92,490	0	0	0	2,923	09/20/2047
38082J-AA-7	GLDN 2016-2A A		09/20/2024	Paydown		92,490	92,490	92,490	92,490	0	0	0	0	0	92,490	0	0	0	2,923	09/20/2047
38141G-GM-0	GOLDMAN SACHS GROUP		03/06/2024	MARKET AXESS		4,362,280	4,000,000	3,986,185	3,988,097	0	27	0	27	0	3,988,123	0	374,157	374,157	150,694	02/01/2041
38141G-VM-3	GOLDMAN SACHS GROUP		03/03/2024	Maturity		11,142,000	11,142,000	11,108,351	11,140,286	0	1,714	0	1,714	0	11,142,000	0	0	0	222,840	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP		09/30/2024	Call 100.0000		2,222,000	2,222,000	2,298,804	2,234,483	0	(12,483)	0	(12,483)	0	2,222,000	0	0	0	72,704	09/29/2025
38141G-WZ-3	GOLDMAN SACHS GROUP		11/21/2024	BARCLAYS CAPITAL		1,591,874	1,630,000	1,736,739	1,706,520	0	(14,914)	0	(14,914)	0	1,691,605	0	(99,731)	(99,731)	72,850	05/01/2029
38177J-AJ-4	GOLUB CAPITAL 2020-52A D		03/13/2024	ATHENE ANNUITY		4,999,340	5,000,000	5,003,390	5,003,390	0	0	0	0	0	5,003,390	0	(4,050)	(4,050)	196,215	01/20/2034
38217D-AA-8	GOODG 2023-1A A		01/15/2024	Paydown		726,648	726,648	710,437	710,437	0	16,211	0	16,211	0	726,648	0	0	0	34,555	01/17/2061
38217D-AA-8	GOODG 2023-1A A		02/15/2024	Paydown		246,157	246,157	240,665	240,665	0	5,492	0	5,492	0	246,157	0	0	0	11,706	01/17/2061
38217D-AA-8	GOODG 2023-1A A		03/15/2024	Paydown		216,818	216,818	211,981	211,981	0	4,837	0	4,837	0	216,818	0	0	0	10,311	01/17/2061
38217D-AA-8	GOODG 2023-1A A		03/26/2024	Paydown		21,968	21,968	21,478	21,478	0	490	0	490	0	21,968	0	0	0	1,045	01/17/2061
38217D-AA-8	GOODG 2023-1A A		04/15/2024	Paydown		158,410	158,410	154,876	154,876	0	3,534	0	3,534	0	158,410	0	0	0	7,533	01/17/2061
38217D-AA-8	GOODG 2023-1A A		05/15/2024	Paydown		328,655	328,655	321,323	321,323	0	7,332	0	7,332	0	328,655	0	0	0	15,629	01/17/2061
38217D-AA-8	GOODG 2023-1A A		06/15/2024	Paydown		286,519	286,519	280,127	280,127	0	6,392	0	6,392	0	286,519	0	0	0	13,625	01/17/2061
38217D-AA-8	GOODG 2023-1A A		07/15/2024	Paydown		237,349	237,349	232,054	232,054	0	5,295	0	5,295	0	237,349	0	0	0	11,287	01/17/2061
38217D-AA-8	GOODG 2023-1A A		08/15/2024	Paydown		325,357	325,357	318,099	318,099	0	7,258	0	7,258	0	325,357	0	0	0	15,472	01/17/2061
38217D-AA-8	GOODG 2023-1A A		09/15/2024	Paydown		234,294	234,294	229,067	229,067	0	5,227	0	5,227	0	234,294	0	0	0	11,142	01/17/2061
38217D-AA-8	GOODG 2023-1A A		10/15/2024	Paydown		325,172	325,172	317,918	317,918	0	7,254	0	7,254	0	325,172	0	0	0	15,463	01/17/2061
38217D-AA-8	GOODG 2023-1A A		11/15/2024	Paydown		225,781	225,781	220,744	220,744	0	5,037	0	5,037	0	225,781	0	0	0	10,737	01/17/2061
38217D-AA-8	GOODG 2023-1A A		12/15/2024	Paydown		239,010	239,010	233,678	233,678	0	5,332	0	5,332	0	239,010	0	0	0	11,366	01/17/2061
38217K-AA-2	GOODG 2016-1A A		01/15/2024	Redemption		20,248	20,248	19,824	19,899	0	349	0	349	0	20,248	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		01/15/2024	Redemption		13,820	13,820	13,813	13,814	0	6	0	6	0	13,820	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		02/15/2024	Redemption		4,593	4,593	4,497	4,513	0	79	0	79	0	4,593	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		02/15/2024	Redemption		3,135	3,135	3,133	3,133	0	1	0	1	0	3,135	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		03/15/2024	Redemption		9,176	9,176	8,984	9,018	0	158	0	158	0	9,176	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		03/15/2024	Redemption		6,263	6,263	6,260	6,260	0	3	0	3	0	6,263	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		04/15/2024	Redemption		108,857	108,857	106,580	106,982	0	1,874	0	1,874	0	108,857	0	0	0	1,770	10/15/2052
38217K-AA-2	GOODG 2016-1A A		04/15/2024	Redemption		74,299	74,299	74,263	74,267	0	32	0	32	0	74,299	0	0	0	1,208	10/15/2052
38217K-AA-2	GOODG 2016-1A A		05/15/2024	Redemption		32,915	32,915	32,226	32,348	0	567	0	567	0	32,915	0	0	0	535	10/15/2052
38217K-AA-2	GOODG 2016-1A A		05/15/2024	Redemption		22,466	22,466	22,455	22,456	0	10	0	10	0	22,466	0	0	0	365	10/15/2052
38217K-AA-2	GOODG 2016-1A A		06/15/2024	Redemption		13,957	13,957	13,665	13,717	0	240	0	240	0	13,957	0	0	0	227	10/15/2052
38217K-AA-2	GOODG 2016-1A A		06/15/2024	Redemption		9,526	9,526	9,522	9,522	0	4	0	4	0	9,526	0	0	0	155	10/15/2052
38217K-AA-2	GOODG 2016-1A A		07/15/2024	Redemption		18,714	18,714	18,322	18,391	0	322	0	322	0	18,714	0	0	0	304	10/15/2052
38217K-AA-2	GOODG 2016-1A A		07/15/2024	Redemption		12,773	12,773	12,767	12,767	0	6	0	6	0	12,773	0	0	0	208	10/15/2052
38217K-AA-2	GOODG 2016-1A A		08/15/2024	Redemption		31,700	20,445	20,017	20,093	0	11,607	0	11,607	0	31,700	0	0	0	332	10/15/2052
38217K-AA-2	GOODG 2016-1A A		08/15/2024	Redemption		21,637	21,637	21,626	21,627	0	9	0	9	0	21,637	0	0	0	352	10/15/2052
38217K-AA-2	GOODG 2016-1A A		09/15/2024	Redemption		29,385	29,385	28,770	28,879	0	506	0	506	0	29,385	0	0	0	478	10/15/2052
38217K-AA-2	GOODG 2016-1A A		09/15/2024	Redemption		20,056	20,056	20,046	20,047	0	9	0	9	0	20,056	0	0	0	326	10/15/2052
38217K-AA-2	GOODG 2016-1A A		10/15/2024	Redemption		151,797	151,797	148,622	149,183	0	2,614	0	2,614	0	151,797	0	0	0	4,954	10/15/2052
38217K-AA-2	GOODG 2016-1A A		10/15/2024	Redemption		103,607	103,607	103,557	103,562	0	45	0	45	0	103,607	0	0	0	3,386	10/15/2052
38217K-AA-2	GOODG 2016-1A A		11/15/2024	Redemption		28,073	28,073	27,486	27,590	0	483	0	483	0	28,073	0	0	0	916	10/15/2052
38217K-AA-2	GOODG 2016-1A A		11/15/2024	Redemption		19,161	19,161	19,152	19,153	0	8	0	8	0	19,161	0	0	0	626	10/15/2052
38217K-AA-2	GOODG 2016-1A A		12/15/2024	Redemption		7,632	7,632	7,472	7,500	0	131	0	131	0	7,632	0	0	0	249	10/15/2052
38217K-AA-2	GOODG 2016-1A A		12/15/2024	Redemption		5,209	5,209	5,207	5,207	0	2	0	2	0	5,209	0	0	0	170	10/15/2052
38217V-AA-8	GOODG 2017-1A A		01/15/2024	Redemption		4,350	4,350	4,348	4,348	0	2	0	2	0	4,350	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		01/15/2024	Redemption		4,350	4,350	4,348	4,348	0	2	0	2	0	4,350	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		02/15/2024	Redemption		6,512	6,512	6,509	6,509	0	3	0	3	0	6,512	0	0	0	0	10/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38217V-AA-8	GOODG 2017-1A A		02/15/2024	Redemption		6,512	6,512	6,509	6,509	0	3	0	3	0	6,512	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		03/15/2024	Redemption		3,339	3,339	3,338	3,338	0	1	0	1	0	3,339	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		03/15/2024	Redemption		3,339	3,339	3,338	3,338	0	1	0	1	0	3,339	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		04/15/2024	Redemption		35,182	35,182	35,166	35,167	0	15	0	15	0	35,182	0	0	0	664	10/15/2052
38217V-AA-8	GOODG 2017-1A A		04/15/2024	Redemption		35,182	35,182	35,166	35,167	0	15	0	15	0	35,182	0	0	0	664	10/15/2052
38217V-AA-8	GOODG 2017-1A A		05/15/2024	Redemption		6,409	6,409	6,406	6,406	0	3	0	3	0	6,409	0	0	0	121	10/15/2052
38217V-AA-8	GOODG 2017-1A A		05/15/2024	Redemption		6,409	6,409	6,406	6,406	0	3	0	3	0	6,409	0	0	0	121	10/15/2052
38217V-AA-8	GOODG 2017-1A A		06/15/2024	Redemption		7,025	7,025	7,022	7,022	0	3	0	3	0	7,025	0	0	0	133	10/15/2052
38217V-AA-8	GOODG 2017-1A A		06/15/2024	Redemption		7,025	7,025	7,022	7,022	0	3	0	3	0	7,025	0	0	0	133	10/15/2052
38217V-AA-8	GOODG 2017-1A A		07/15/2024	Redemption		10,914	10,914	10,909	10,909	0	5	0	5	0	10,914	0	0	0	206	10/15/2052
38217V-AA-8	GOODG 2017-1A A		07/15/2024	Redemption		10,914	10,914	10,909	10,909	0	5	0	5	0	10,914	0	0	0	206	10/15/2052
38217V-AA-8	GOODG 2017-1A A		08/15/2024	Redemption		7,801	7,801	7,798	7,798	0	3	0	3	0	7,801	0	0	0	147	10/15/2052
38217V-AA-8	GOODG 2017-1A A		08/15/2024	Redemption		7,801	7,801	7,798	7,798	0	3	0	3	0	7,801	0	0	0	147	10/15/2052
38217V-AA-8	GOODG 2017-1A A		09/15/2024	Redemption		9,922	9,922	9,917	9,918	0	4	0	4	0	9,922	0	0	0	187	10/15/2052
38217V-AA-8	GOODG 2017-1A A		09/15/2024	Redemption		9,922	9,922	9,917	9,918	0	4	0	4	0	9,922	0	0	0	187	10/15/2052
38217V-AA-8	GOODG 2017-1A A		10/15/2024	Redemption		74,276	74,276	74,241	74,244	0	31	0	31	0	74,276	0	0	0	2,814	10/15/2052
38217V-AA-8	GOODG 2017-1A A		10/15/2024	Redemption		74,276	74,276	74,241	74,244	0	31	0	31	0	74,276	0	0	0	2,893	10/15/2052
38217V-AA-8	GOODG 2017-1A A		11/15/2024	Redemption		11,954	11,954	11,949	11,949	0	5	0	5	0	11,954	0	0	0	453	10/15/2052
38217V-AA-8	GOODG 2017-1A A		11/15/2024	Redemption		11,954	11,954	11,949	11,949	0	5	0	5	0	11,954	0	0	0	466	10/15/2052
38217V-AA-8	GOODG 2017-1A A		12/15/2024	Redemption		7,950	7,950	7,946	7,946	0	3	0	3	0	7,950	0	0	0	301	10/15/2052
38217V-AA-8	GOODG 2017-1A A		12/16/2024	Redemption		7,950	7,950	7,946	7,946	0	3	0	3	0	7,950	0	0	0	310	10/15/2052
38218D-AA-7	GOODG 2019-1A		01/15/2024	Paydown		16,763	16,763	16,757	16,763	0	0	0	0	0	16,763	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		01/15/2024	Paydown		12,572	12,572	12,568	12,572	0	0	0	0	0	12,572	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		01/15/2024	Paydown		12,571	12,571	12,568	12,571	0	0	0	0	0	12,571	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		02/15/2024	Paydown		24,218	24,218	24,210	24,218	0	0	0	0	0	24,218	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		02/15/2024	Paydown		24,218	24,218	24,210	24,218	0	0	0	0	0	24,218	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		02/15/2024	Paydown		32,290	32,290	32,281	32,290	0	0	0	0	0	32,290	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		03/15/2024	Paydown		14,478	14,478	14,474	14,478	0	0	0	0	0	14,478	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		03/15/2024	Paydown		10,858	10,858	10,855	10,858	0	0	0	0	0	10,858	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		03/15/2024	Redemption		10,858	10,858	10,855	10,858	0	0	0	0	0	10,858	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		04/15/2024	Paydown		21,389	21,389	21,382	21,389	0	0	0	0	0	21,389	0	0	0	230	10/15/2054
38218D-AA-7	GOODG 2019-1A		05/15/2024	Paydown		23,540	23,540	23,533	23,540	0	0	0	0	0	23,540	0	0	0	461	10/15/2054
38218D-AA-7	GOODG 2019-1A		05/15/2024	Paydown		17,655	17,655	17,650	17,655	0	0	0	0	0	17,655	0	0	0	190	10/15/2054
38218D-AA-7	GOODG 2019-1A		05/15/2024	Paydown		17,655	17,655	17,650	17,655	0	0	0	0	0	17,655	0	0	0	346	10/15/2054
38218D-AA-7	GOODG 2019-1A		06/15/2024	Paydown		21,186	21,186	21,180	21,186	0	0	0	0	0	21,186	0	0	0	415	10/15/2054
38218D-AA-7	GOODG 2019-1A		06/15/2024	Paydown		15,890	15,890	15,885	15,890	0	0	0	0	0	15,890	0	0	0	171	10/15/2054
38218D-AA-7	GOODG 2019-1A		06/17/2024	Redemption		15,890	15,890	15,885	15,890	0	0	0	0	0	15,890	0	0	0	311	10/15/2054
38218D-AA-7	GOODG 2019-1A		07/15/2024	Paydown		25,082	25,082	25,074	25,082	0	0	0	0	0	25,082	0	0	0	492	10/15/2054
38218D-AA-7	GOODG 2019-1A		07/15/2024	Paydown		18,811	18,811	18,806	18,811	0	0	0	0	0	18,811	0	0	0	202	10/15/2054
38218D-AA-7	GOODG 2019-1A		07/15/2024	Paydown		18,811	18,811	18,806	18,811	0	0	0	0	0	18,811	0	0	0	369	10/15/2054
38218D-AA-7	GOODG 2019-1A		08/15/2024	Paydown		20,392	20,392	20,386	20,392	0	0	0	0	0	20,392	0	0	0	400	10/15/2054
38218D-AA-7	GOODG 2019-1A		08/15/2024	Paydown		15,294	15,294	15,290	15,294	0	0	0	0	0	15,294	0	0	0	164	10/15/2054
38218D-AA-7	GOODG 2019-1A		08/15/2024	Paydown		15,294	15,294	15,290	15,294	0	0	0	0	0	15,294	0	0	0	300	10/15/2054
38218D-AA-7	GOODG 2019-1A		09/15/2024	Paydown		27,636	27,636	27,627	27,636	0	0	0	0	0	27,636	0	0	0	542	10/15/2054
38218D-AA-7	GOODG 2019-1A		09/15/2024	Paydown		20,727	20,727	20,720	20,727	0	0	0	0	0	20,727	0	0	0	223	10/15/2054
38218D-AA-7	GOODG 2019-1A		09/15/2024	Paydown		20,727	20,727	20,720	20,727	0	0	0	0	0	20,727	0	0	0	406	10/15/2054
38218D-AA-7	GOODG 2019-1A		10/15/2024	Paydown		196,981	196,981	196,921	196,981	0	0	0	0	0	196,981	0	0	0	7,736	10/15/2054
38218D-AA-7	GOODG 2019-1A		10/15/2024	Paydown		147,735	147,735	147,691	147,735	0	0	0	0	0	147,735	0	0	0	4,493	10/15/2054
38218D-AA-7	GOODG 2019-1A		10/15/2024	Paydown		147,735	147,735	147,691	147,735	0	0	0	0	0	147,735	0	0	0	5,802	10/15/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38218D-AA-7	GOODG 2019-1A		11/15/2024	Paydown		9,207	9,207	9,204	9,207	0	0	0	0	0	9,207	0	0	0	280	10/15/2054
38218D-AA-7	GOODG 2019-1A		11/15/2024	Paydown		12,276	12,276	12,272	12,276	0	0	0	0	0	12,276	0	0	0	482	10/15/2054
38218D-AA-7	GOODG 2019-1A		11/15/2024	Paydown		9,207	9,207	9,204	9,207	0	0	0	0	0	9,207	0	0	0	362	10/15/2054
38218D-AA-7	GOODG 2019-1A		12/15/2024	Paydown		13,728	13,728	13,724	13,728	0	0	0	0	0	13,728	0	0	0	539	10/15/2054
38218D-AA-7	GOODG 2019-1A		12/15/2024	Paydown		10,296	10,296	10,293	10,296	0	0	0	0	0	10,296	0	0	0	313	10/15/2054
38218D-AA-7	GOODG 2019-1A		12/15/2024	Paydown		10,296	10,296	10,293	10,296	0	0	0	0	0	10,296	0	0	0	404	10/15/2054
38218J-AA-4	GOODG 2022-1A A		01/15/2024	Paydown		175,316	175,316	175,257	175,316	0	0	0	0	0	175,316	0	0	0	0	10/15/2056
38218J-AA-4	GOODG 2022-1A A		01/15/2024	Paydown		95,627	95,627	95,595	95,627	0	0	0	0	0	95,627	0	0	0	0	10/15/2056
38218J-AA-4	GOODG 2022-1A A		02/15/2024	Paydown		168,561	168,561	168,504	168,561	0	0	0	0	0	168,561	0	0	0	0	10/15/2056
38218J-AA-4	GOODG 2022-1A A		02/15/2024	Paydown		91,942	91,942	91,911	91,942	0	0	0	0	0	91,942	0	0	0	0	10/15/2056
38218J-AA-4	GOODG 2022-1A A		03/15/2024	Paydown		111,891	111,891	111,853	111,891	0	0	0	0	0	111,891	0	0	0	0	10/15/2056
38218J-AA-4	GOODG 2022-1A A		03/15/2024	Paydown		61,031	61,031	61,011	61,031	0	0	0	0	0	61,031	0	0	0	0	10/15/2056
38218J-AA-4	GOODG 2022-1A A		05/15/2024	Paydown		229,914	229,914	229,837	229,914	0	0	0	0	0	229,914	0	0	0	4,486	10/15/2056
38218J-AA-4	GOODG 2022-1A A		05/15/2024	Paydown		125,408	125,408	125,366	125,408	0	0	0	0	0	125,408	0	0	0	2,447	10/15/2056
38218J-AA-4	GOODG 2022-1A A		06/15/2024	Paydown		203,294	203,294	203,226	203,294	0	0	0	0	0	203,294	0	0	0	3,966	10/15/2056
38218J-AA-4	GOODG 2022-1A A		06/15/2024	Paydown		110,888	110,888	110,850	110,888	0	0	0	0	0	110,888	0	0	0	2,163	10/15/2056
38218J-AA-4	GOODG 2022-1A A		07/15/2024	Paydown		218,791	218,791	218,717	218,791	0	0	0	0	0	218,791	0	0	0	4,269	10/15/2056
38218J-AA-4	GOODG 2022-1A A		07/15/2024	Paydown		119,341	119,341	119,300	119,341	0	0	0	0	0	119,341	0	0	0	2,328	10/15/2056
38218J-AA-4	GOODG 2022-1A A		08/15/2024	Paydown		142,160	142,160	142,112	142,160	0	0	0	0	0	142,160	0	0	0	2,774	10/15/2056
38218J-AA-4	GOODG 2022-1A A		08/15/2024	Paydown		260,627	260,627	260,539	260,627	0	0	0	0	0	260,627	0	0	0	5,085	10/15/2056
38218J-AA-4	GOODG 2022-1A A		09/15/2024	Paydown		159,374	159,374	159,321	159,374	0	0	0	0	0	159,374	0	0	0	3,109	10/15/2056
38218J-AA-4	GOODG 2022-1A A		09/15/2024	Paydown		86,931	86,931	86,902	86,931	0	0	0	0	0	86,931	0	0	0	1,696	10/15/2056
38218J-AA-4	GOODG 2022-1A A		10/15/2024	Paydown		925,077	925,077	924,767	925,077	0	0	0	0	0	925,077	0	0	0	36,194	10/15/2056
38218J-AA-4	GOODG 2022-1A A		10/15/2024	Paydown		504,588	504,588	504,418	504,588	0	0	0	0	0	504,588	0	0	0	19,742	10/15/2056
38218J-AA-4	GOODG 2022-1A A		11/15/2024	Paydown		117,399	117,399	117,359	117,399	0	0	0	0	0	117,399	0	0	0	4,593	10/15/2056
38218J-AA-4	GOODG 2022-1A A		11/15/2024	Paydown		64,036	64,036	64,014	64,036	0	0	0	0	0	64,036	0	0	0	2,505	10/15/2056
38218J-AA-4	GOODG 2022-1A A		12/15/2024	Paydown		193,562	193,562	193,497	193,562	0	0	0	0	0	193,562	0	0	0	7,573	10/15/2056
38218J-AA-4	GOODG 2022-1A A		12/15/2024	Paydown		105,579	105,579	105,544	105,579	0	0	0	0	0	105,579	0	0	0	4,131	10/15/2056
38218J-AB-2	GOODG 2022-1A B		07/15/2024	Redemption		1,466	1,466	1,466	1,465	0	1	0	1	0	1,466	0	0	0	34	10/15/2056
38218J-AB-2	GOODG 2022-1A B		08/15/2024	Redemption		10,774	10,774	10,770	10,769	0	5	0	5	0	10,774	0	0	0	248	10/15/2056
38218J-AB-2	GOODG 2022-1A B		09/15/2024	Redemption		12,682	12,682	12,677	12,676	0	6	0	6	0	12,682	0	0	0	291	10/15/2056
38218J-AB-2	GOODG 2022-1A B		10/15/2024	Redemption		192,667	192,667	192,591	192,574	0	93	0	93	0	192,667	0	0	0	8,889	10/15/2056
38218J-AB-2	GOODG 2022-1A B		11/15/2024	Redemption		9,342	9,342	9,338	9,337	0	5	0	5	0	9,342	0	0	0	431	10/15/2056
38237D-AA-4	GOOD 2022-4CS A		01/20/2024	Paydown		108,028	108,028	101,793	103,091	0	4,937	0	4,937	0	108,028	0	0	0	477	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		02/20/2024	Paydown		99,694	99,694	93,941	95,139	0	4,556	0	4,556	0	99,694	0	0	0	881	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		03/20/2024	Paydown		66,876	66,876	63,016	63,820	0	3,056	0	3,056	0	66,876	0	0	0	886	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		04/20/2024	Paydown		136,430	136,430	128,556	130,196	0	6,234	0	6,234	0	136,430	0	0	0	2,410	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		05/20/2024	Paydown		94,686	94,686	89,222	90,359	0	4,327	0	4,327	0	94,686	0	0	0	2,091	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		06/20/2024	Paydown		103,734	103,734	97,747	98,994	0	4,740	0	4,740	0	103,734	0	0	0	2,749	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		07/20/2024	Paydown		103,470	103,470	97,499	98,742	0	4,728	0	4,728	0	103,470	0	0	0	3,199	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		08/20/2024	Paydown		94,067	94,067	88,638	89,768	0	4,299	0	4,299	0	94,067	0	0	0	3,324	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		09/20/2024	Paydown		72,926	72,926	68,718	69,594	0	3,333	0	3,333	0	72,926	0	0	0	2,899	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		10/20/2024	Paydown		90,222	90,222	85,015	86,099	0	4,123	0	4,123	0	90,222	0	0	0	3,985	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		11/20/2024	Paydown		111,542	111,542	105,105	106,445	0	5,097	0	5,097	0	111,542	0	0	0	5,419	11/20/2054
38237D-AA-4	GOOD 2022-4CS A		12/20/2024	Paydown		61,441	61,441	57,895	58,633	0	2,808	0	2,808	0	61,441	0	0	0	3,256	11/20/2054
38237H-AA-5	GOOD 2021-5CS A		01/20/2024	Paydown		1,282	1,282	1,002	1,004	0	278	0	278	0	1,282	0	0	0	2	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		02/20/2024	Paydown		1,479	1,479	1,156	1,159	0	320	0	320	0	1,479	0	0	0	6	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		03/20/2024	Paydown		1,094	1,094	855	857	0	237	0	237	0	1,094	0	0	0	6	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		04/20/2024	Paydown		1,721	1,721	1,345	1,349	0	373	0	373	0	1,721	0	0	0	13	10/20/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38237H-AA-5	GOOD 2021-5CS A		05/20/2024	Paydown		1,512	1,512	1,181	1,184	0	327	0	327	0	1,512	0	0	0	15	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		06/20/2024	Paydown		1,730	1,730	1,352	1,355	0	375	0	375	0	1,730	0	0	0	20	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		07/20/2024	Paydown		1,228	1,228	960	962	0	266	0	266	0	1,228	0	0	0	17	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		08/20/2024	Paydown		1,491	1,491	1,166	1,168	0	323	0	323	0	1,491	0	0	0	23	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		09/20/2024	Paydown		1,478	1,478	1,155	1,158	0	320	0	320	0	1,478	0	0	0	26	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		10/20/2024	Paydown		1,230	1,230	961	963	0	266	0	266	0	1,230	0	0	0	24	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		11/20/2024	Paydown		1,253	1,253	979	982	0	271	0	271	0	1,253	0	0	0	27	10/20/2048
38237H-AA-5	GOOD 2021-5CS A		12/20/2024	Paydown		1,278	1,278	999	1,001	0	277	0	277	0	1,278	0	0	0	30	10/20/2048
38237V-AA-4	GOOD 2023-1GS A		01/20/2024	Paydown		32,645	32,645	32,646	32,645	0	0	0	0	0	32,645	0	0	0	150	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		02/20/2024	Paydown		43,234	43,234	43,234	43,234	0	0	0	0	0	43,234	0	0	0	398	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		03/20/2024	Paydown		40,151	40,151	40,152	40,151	0	0	0	0	0	40,151	0	0	0	554	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		04/20/2024	Paydown		41,242	41,242	41,242	41,242	0	0	0	0	0	41,242	0	0	0	759	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		05/20/2024	Paydown		54,743	54,743	54,744	54,743	0	0	0	0	0	54,743	0	0	0	1,259	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		06/20/2024	Paydown		31,490	31,490	31,490	31,490	0	0	0	0	0	31,490	0	0	0	869	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		07/20/2024	Paydown		38,599	38,599	38,600	38,599	0	0	0	0	0	38,599	0	0	0	1,243	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		08/20/2024	Paydown		32,489	32,489	32,490	32,489	0	0	0	0	0	32,489	0	0	0	1,196	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		09/20/2024	Paydown		30,520	30,520	30,520	30,520	0	0	0	0	0	30,520	0	0	0	1,264	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		10/20/2024	Paydown		23,555	23,555	23,556	23,555	0	0	0	0	0	23,555	0	0	0	1,084	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		11/20/2024	Paydown		25,519	25,519	25,519	25,519	0	0	0	0	0	25,519	0	0	0	1,291	02/22/2055
38237V-AA-4	GOOD 2023-1GS A		12/06/2024	GOLDMAN SACHS		4,717,857	4,888,971	4,889,022	4,888,969	0	(2)	0	(2)	0	4,888,967	0	(171,110)	(171,110)	261,625	02/22/2055
384802-AE-4	WW GRAINGER		10/21/2024	ATHENE ANNUITY		9,910,388	10,000,000	10,252,990	10,086,936	0	(62,377)	0	(62,377)	0	10,024,559	0	(114,171)	(114,171)	218,917	02/15/2025
39121J-AE-0	GREAT RIVER		07/01/2024	Redemption		652,124	652,124	717,751	702,676	0	(50,552)	0	(50,552)	0	652,124	0	0	0	40,784	07/01/2038
39121J-AE-0	GREAT RIVER		07/01/2024	Redemption		89,027	89,027	105,401	103,259	0	(14,232)	0	(14,232)	0	89,027	0	0	0	5,568	07/01/2038
39234#-AB-8	GREATER SANDHILL I LLC SER B		03/30/2024	Redemption		241,502	241,502	265,132	255,614	0	(14,112)	0	(14,112)	0	241,502	0	0	0	4,243	12/30/2030
39234#-AB-8	GREATER SANDHILL I LLC SER B		06/30/2024	Redemption		372,270	372,270	408,695	394,023	0	(21,754)	0	(21,754)	0	372,270	0	0	0	13,082	12/30/2030
39234#-AB-8	GREATER SANDHILL I LLC SER B		09/30/2024	Redemption		408,135	408,135	448,070	431,984	0	(23,850)	0	(23,850)	0	408,135	0	0	0	21,513	12/30/2030
39234#-AB-8	GREATER SANDHILL I LLC SER B		12/30/2024	Redemption		290,938	290,938	319,405	307,939	0	(17,001)	0	(17,001)	0	290,938	0	0	0	20,447	12/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		03/30/2024	Redemption		223,411	223,411	254,471	242,039	0	(18,629)	0	(18,629)	0	223,411	0	0	0	3,925	09/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		06/30/2024	Redemption		353,878	353,878	403,077	383,385	0	(29,507)	0	(29,507)	0	353,878	0	0	0	12,435	09/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		09/30/2024	Redemption		392,598	392,598	447,180	425,334	0	(32,736)	0	(32,736)	0	392,598	0	0	0	20,694	09/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		12/30/2024	Redemption		260,886	260,886	297,156	282,639	0	(21,753)	0	(21,753)	0	260,886	0	0	0	18,335	09/30/2030
404119-BN-8	HCA		03/15/2024	Maturity		2,633,000	2,633,000	2,637,590	2,633,138	0	(138)	0	(138)	0	2,633,000	0	0	0	65,825	03/15/2024
404119-BN-8	HCA		03/15/2024	Maturity		4,000,000	4,000,000	4,025,135	4,000,540	0	(540)	0	(540)	0	4,000,000	0	0	0	100,000	03/15/2024
404119-BN-8	HCA		03/15/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	03/15/2024
404119-BN-8	HCA		03/15/2024	Maturity		2,848,000	2,848,000	2,848,000	2,848,000	0	0	0	0	0	2,848,000	0	0	0	71,200	03/15/2024
404119-CA-5	HCA		03/01/2024	BANK OF AMERICA		2,693,430	3,000,000	3,097,500	3,076,067	0	(1,923)	0	(1,923)	0	3,074,144	0	(380,714)	(380,714)	53,667	09/01/2030
404119-CA-5	HCA		03/01/2024	BANK OF AMERICA		1,122,263	1,250,000	1,218,750	1,224,560	0	639	0	639	0	1,225,198	0	(102,936)	(102,936)	22,361	09/01/2030
404121-AH-8	HCA		10/21/2024	ATHENE ANNUITY		2,018,289	2,000,000	2,010,000	2,003,148	0	(1,169)	0	(1,169)	0	2,001,978	0	16,311	16,311	122,431	09/01/2026
40417Q-AA-3	HERO 2016-4A A1		01/20/2024	Redemption		3,225	3,225	3,224	3,224	0	1	0	1	0	3,225	0	0	0	0	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		02/20/2024	Redemption		6,642	6,642	6,639	6,640	0	2	0	2	0	6,642	0	0	0	0	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		03/20/2024	Redemption		3,988	3,988	3,986	3,987	0	1	0	1	0	3,988	0	0	0	72	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		04/20/2024	Redemption		3,648	3,648	3,646	3,647	0	1	0	1	0	3,648	0	0	0	66	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		05/20/2024	Redemption		3,908	3,908	3,906	3,907	0	1	0	1	0	3,908	0	0	0	71	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		06/20/2024	Redemption		10,756	10,756	10,752	10,753	0	3	0	3	0	10,756	0	0	0	195	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		07/20/2024	Redemption		3,992	3,992	3,991	3,991	0	1	0	1	0	3,992	0	0	0	73	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		08/20/2024	Redemption		6,274	6,274	6,272	6,273	0	2	0	2	0	6,274	0	0	0	114	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		09/20/2024	Redemption		55,329	55,329	55,307	55,315	0	14	0	14	0	55,329	0	0	0	2,013	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		10/20/2024	Redemption		5,318	5,318	5,316	5,317	0	1	0	1	0	5,318	0	0	0	193	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		11/20/2024	Redemption		6,443	6,443	6,440	6,441	0	2	0	2	0	6,443	0	0	0	234	09/20/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404170-AA-3	HERO 2016-4A A1		12/20/2024	Redemption		6,989	6,989	6,986	6,987	0	2	0	2	0	6,989	0	0	0	254	09/20/2047
40441T-AC-3	HPEFS 2022-2A A3		04/20/2024	Paydown		133,046	133,046	133,027	133,036	0	9	0	9	0	133,046	0	0	0	1,668	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		05/20/2024	Paydown		196,196	196,196	196,168	196,182	0	14	0	14	0	196,196	0	0	0	3,074	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		06/20/2024	Paydown		57,621	57,621	57,613	57,617	0	4	0	4	0	57,621	0	0	0	1,083	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		07/20/2024	Paydown		71,247	71,247	71,237	71,242	0	5	0	5	0	71,247	0	0	0	1,563	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		08/20/2024	Paydown		255,655	255,655	255,619	255,636	0	18	0	18	0	255,655	0	0	0	6,408	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		09/20/2024	Paydown		100,768	100,768	100,754	100,761	0	7	0	7	0	100,768	0	0	0	2,842	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		10/20/2024	Paydown		143,081	143,081	143,061	143,071	0	10	0	10	0	143,081	0	0	0	4,483	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		11/20/2024	Paydown		190,915	190,915	190,888	190,902	0	14	0	14	0	190,915	0	0	0	6,580	09/20/2029
40441T-AC-3	HPEFS 2022-2A A3		12/20/2024	Paydown		89,767	89,767	89,754	89,761	0	6	0	6	0	89,767	0	0	0	3,375	09/20/2029
404688-AA-7	HANNON ARMSTRONG		05/11/2024	Redemption		155,169	155,169	155,169	155,169	0	0	0	0	0	155,169	0	0	0	2,248	05/11/2041
404688-AA-7	HANNON ARMSTRONG		06/11/2024	Redemption		462,120	462,120	462,120	462,120	0	0	0	0	0	462,120	0	0	0	8,068	05/11/2041
404688-AA-7	HANNON ARMSTRONG		07/11/2024	Redemption		34,605	34,605	34,605	34,605	0	0	0	0	0	34,605	0	0	0	707	05/11/2041
410867-AF-2	HANOVER INSURANCE GROUP		03/25/2024	GOLDMAN SACHS		907,374	923,000	920,849	922,366	0	93	0	93	0	922,459	0	(15,086)	(15,086)	18,691	04/15/2026
410867-AF-2	HANOVER INSURANCE GROUP		03/25/2024	GOLDMAN SACHS		1,511,962	1,538,000	1,535,176	1,536,944	0	155	0	155	0	1,537,099	0	(25,138)	(25,138)	31,145	04/15/2026
410867-AG-0	HANOVER INSURANCE GROUP		03/25/2024	GOLDMAN SACHS		3,763,080	4,500,000	4,494,060	4,495,816	0	170	0	170	0	4,495,987	0	(732,907)	(732,907)	64,375	09/01/2030
41161P-GZ-0	HARBORVIEW 2004-8 2A1		01/01/2024	Paydown		1,696	1,696	1,581	1,619	0	76	0	76	0	1,696	0	0	0	8	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		02/01/2024	Paydown		6,242	6,242	5,818	5,960	0	281	0	281	0	6,242	0	0	0	58	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		03/01/2024	Paydown		6,147	6,147	5,730	5,870	0	277	0	277	0	6,147	0	0	0	85	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		04/01/2024	Paydown		4,214	4,046	3,771	3,864	0	350	0	350	0	4,214	0	0	0	80	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		05/01/2024	Paydown		1,853	1,853	1,727	1,769	0	84	0	84	0	1,853	0	0	0	43	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		06/01/2024	Paydown		16,825	6,527	6,083	6,232	0	10,593	0	10,593	0	16,825	0	0	0	690	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		07/01/2024	Paydown		2,921	2,921	2,723	2,789	0	132	0	132	0	2,921	0	0	0	92	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		08/01/2024	Paydown		6,076	6,076	5,663	5,802	0	274	0	274	0	6,076	0	0	0	220	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		09/01/2024	Paydown		4,727	4,727	4,406	4,514	0	213	0	213	0	4,727	0	0	0	193	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		09/26/2024	ATHENE ANNUITY		517,701	556,410	518,607	531,322	0	(3,140)	0	(3,140)	0	528,182	0	(10,481)	(10,481)	24,850	11/19/2034
41161P-VF-7	HARBORVIEW 2005-12 1A1A		01/01/2024	Paydown		0	(1,473)	(983)	(1,065)	0	1,065	0	1,065	0	0	0	0	0	0	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		02/01/2024	Paydown		890	890	594	643	0	247	0	247	0	890	0	0	0	7	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		03/01/2024	Paydown		3,903	1,860	1,241	1,345	0	2,559	0	2,559	0	3,903	0	0	0	65	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		04/01/2024	Paydown		48,023	43,496	29,027	31,437	0	16,586	0	16,586	0	48,023	0	0	0	831	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		05/01/2024	Paydown		20,462	20,449	13,647	14,780	0	5,681	0	5,681	0	20,462	0	0	0	411	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		06/01/2024	Paydown		8,907	13,986	9,334	10,109	0	(1,202)	0	(1,202)	0	8,907	0	0	0	336	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		07/01/2024	Paydown		2,859	6,498	4,336	4,696	0	(1,837)	0	(1,837)	0	2,859	0	0	0	182	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		08/01/2024	Paydown		2,078	919	613	664	0	1,414	0	1,414	0	2,078	0	0	0	99	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		09/01/2024	Paydown		1,011	1,011	674	730	0	280	0	280	0	1,011	0	0	0	36	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		10/01/2024	Paydown		4,232	4,232	2,824	3,059	0	1,173	0	1,173	0	4,232	0	0	0	168	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		11/01/2024	Paydown		5,356	5,356	3,575	3,871	0	1,485	0	1,485	0	5,356	0	0	0	234	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		12/01/2024	Paydown		22,213	22,213	14,824	16,055	0	6,158	0	6,158	0	22,213	0	0	0	1,055	10/19/2035
41161U-AC-6	HVMLT 2006-6 2A1A		01/01/2024	Paydown		976	976	508	518	0	459	0	459	0	976	0	0	0	4	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		02/01/2024	Paydown		100,230	100,230	52,136	53,148	0	47,082	0	47,082	0	100,230	0	0	0	789	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		03/01/2024	Paydown		1,830	1,830	952	970	0	859	0	859	0	1,830	0	0	0	21	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		04/01/2024	Paydown		2,598	2,598	1,351	1,377	0	1,220	0	1,220	0	2,598	0	0	0	40	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		05/01/2024	Paydown		2,561	2,561	1,332	1,358	0	1,203	0	1,203	0	2,561	0	0	0	49	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		07/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		08/01/2024	Paydown		1,969	1,969	1,024	1,044	0	925	0	925	0	1,969	0	0	0	62	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		10/01/2024	Paydown		0	(17)	(9)	(9)	0	9	0	9	0	0	0	0	0	1	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		11/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/19/2036
413875-AN-5	HARRIS		05/14/2024	BROOKE RE2		2,970,446	2,850,000	2,836,068	2,838,017	0	66	0	66	0	2,838,083	0	132,363	132,363	72,544	12/15/2040
416515-BE-3	HARTFORD FINANCIAL		03/05/2024	US BANCORP		224,638	250,000	257,890	254,882	0	(155)	0	(155)	0	254,728	0	(30,090)	(30,090)	3,850	08/19/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
416515-BE-3	HARTFORD FINANCIAL		03/05/2024	US BANCORP		673,913	750,000	773,670	764,647	0	(464)	0	(464)	0	764,183	0	(90,270)	(90,270)	11,550	08/19/2029
416515-BE-3	HARTFORD FINANCIAL		03/25/2024	GOLDMAN SACHS		2,131,468	2,375,000	2,449,955	2,421,383	0	(1,939)	0	(1,939)	0	2,419,444	0	(287,976)	(287,976)	40,269	08/19/2029
416515-BE-3	HARTFORD FINANCIAL		03/25/2024	GOLDMAN SACHS		6,394,403	7,125,000	7,349,865	7,264,149	0	(5,818)	0	(5,818)	0	7,258,331	0	(863,929)	(863,929)	120,808	08/19/2029
41757B-AA-2	HSLT 2023-1 A		01/26/2024	Paydown		182,095	182,095	182,095	182,095	0	0	0	0	0	182,095	0	0	0	1,280	10/25/2050
41757B-AA-2	HSLT 2023-1 A		02/26/2024	Paydown		92,054	92,054	92,054	92,054	0	0	0	0	0	92,054	0	0	0	1,359	10/25/2050
41757B-AA-2	HSLT 2023-1 A		03/25/2024	Paydown		78,211	78,211	78,211	78,211	0	0	0	0	0	78,211	0	0	0	1,683	10/25/2050
41757B-AA-2	HSLT 2023-1 A		04/25/2024	Paydown		40,114	40,114	40,114	40,114	0	0	0	0	0	40,114	0	0	0	1,163	10/25/2050
41757B-AA-2	HSLT 2023-1 A		05/25/2024	Paydown		140,086	140,086	140,086	140,086	0	0	0	0	0	140,086	0	0	0	5,178	10/25/2050
41757B-AA-2	HSLT 2023-1 A		06/25/2024	Paydown		132,274	132,274	132,274	132,274	0	0	0	0	0	132,274	0	0	0	5,783	10/25/2050
41757B-AA-2	HSLT 2023-1 A		07/25/2024	Paydown		81,669	81,669	81,669	81,669	0	0	0	0	0	81,669	0	0	0	4,163	10/25/2050
41757B-AA-2	HSLT 2023-1 A		08/25/2024	Paydown		35,214	35,214	35,214	35,214	0	0	0	0	0	35,214	0	0	0	2,068	10/25/2050
41757B-AA-2	HSLT 2023-1 A		09/25/2024	Paydown		29,403	29,403	29,403	29,403	0	0	0	0	0	29,403	0	0	0	1,938	10/25/2050
41757B-AA-2	HSLT 2023-1 A		10/25/2024	Paydown		93,499	93,499	93,499	93,499	0	0	0	0	0	93,499	0	0	0	6,805	10/25/2050
41757B-AA-2	HSLT 2023-1 A		11/25/2024	Paydown		57,432	57,432	57,432	57,432	0	0	0	0	0	57,432	0	0	0	4,580	10/25/2050
41757B-AA-2	HSLT 2023-1 A		12/26/2024	Paydown		36,253	36,253	36,253	36,253	0	0	0	0	0	36,253	0	0	0	3,140	10/25/2050
42770U-AA-1	HERO 2015-2A A		01/20/2024	Paydown		1,469	1,469	1,469	1,469	0	0	0	0	0	1,469	0	0	0	0	09/20/2040
42770U-AA-1	HERO 2015-2A A		02/20/2024	Paydown		2,360	2,360	2,360	2,360	0	0	0	0	0	2,360	0	0	0	0	09/20/2040
42770U-AA-1	HERO 2015-2A A		03/20/2024	Paydown		3,727	3,727	3,726	3,727	0	0	0	0	0	3,727	0	0	0	75	09/20/2040
42770U-AA-1	HERO 2015-2A A		04/20/2024	Paydown		3,075	3,075	3,075	3,075	0	0	0	0	0	3,075	0	0	0	62	09/20/2040
42770U-AA-1	HERO 2015-2A A		05/20/2024	Paydown		2,656	2,656	2,655	2,656	0	0	0	0	0	2,656	0	0	0	54	09/20/2040
42770U-AA-1	HERO 2015-2A A		06/20/2024	Paydown		1,862	1,862	1,861	1,862	0	0	0	0	0	1,862	0	0	0	38	09/20/2040
42770U-AA-1	HERO 2015-2A A		07/20/2024	Paydown		2,584	2,584	2,583	2,584	0	0	0	0	0	2,584	0	0	0	52	09/20/2040
42770U-AA-1	HERO 2015-2A A		08/20/2024	Paydown		2,241	2,241	2,241	2,241	0	0	0	0	0	2,241	0	0	0	45	09/20/2040
42770U-AA-1	HERO 2015-2A A		09/20/2024	Paydown		42,716	42,716	42,711	42,716	0	0	0	0	0	42,716	0	0	0	1,728	09/20/2040
42770U-AA-1	HERO 2015-2A A		10/20/2024	Paydown		1,526	1,526	1,526	1,526	0	0	0	0	0	1,526	0	0	0	62	09/20/2040
42770U-AA-1	HERO 2015-2A A		11/20/2024	Paydown		2,962	2,962	2,962	2,962	0	0	0	0	0	2,962	0	0	0	120	09/20/2040
42770U-AA-1	HERO 2015-2A A		12/20/2024	Paydown		1,264	1,264	1,264	1,264	0	0	0	0	0	1,264	0	0	0	51	09/20/2040
42770V-AA-9	HERO 2016-1A A		01/20/2024	Paydown		2,838	2,838	2,838	2,838	0	0	0	0	0	2,838	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		01/20/2024	Paydown		2,838	2,838	2,838	2,838	0	0	0	0	0	2,838	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		02/20/2024	Paydown		4,405	4,405	4,405	4,405	0	0	0	0	0	4,405	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		02/20/2024	Paydown		4,405	4,405	4,405	4,405	0	0	0	0	0	4,405	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		03/20/2024	Paydown		4,578	4,578	4,578	4,578	0	0	0	0	0	4,578	0	0	0	94	09/20/2041
42770V-AA-9	HERO 2016-1A A		03/20/2024	Paydown		4,578	4,578	4,578	4,578	0	0	0	0	0	4,578	0	0	0	94	09/20/2041
42770V-AA-9	HERO 2016-1A A		04/20/2024	Paydown		6,200	6,200	6,200	6,200	0	0	0	0	0	6,200	0	0	0	128	09/20/2041
42770V-AA-9	HERO 2016-1A A		04/20/2024	Paydown		6,200	6,200	6,200	6,200	0	0	0	0	0	6,200	0	0	0	128	09/20/2041
42770V-AA-9	HERO 2016-1A A		05/20/2024	Paydown		5,004	5,004	5,003	5,003	0	0	0	0	0	5,004	0	0	0	103	09/20/2041
42770V-AA-9	HERO 2016-1A A		05/20/2024	Paydown		5,004	5,004	5,003	5,003	0	0	0	0	0	5,004	0	0	0	103	09/20/2041
42770V-AA-9	HERO 2016-1A A		06/20/2024	Paydown		6,723	6,723	6,722	6,723	0	0	0	0	0	6,723	0	0	0	139	09/20/2041
42770V-AA-9	HERO 2016-1A A		06/20/2024	Paydown		6,723	6,723	6,722	6,723	0	0	0	0	0	6,723	0	0	0	139	09/20/2041
42770V-AA-9	HERO 2016-1A A		07/20/2024	Paydown		2,278	2,278	2,278	2,278	0	0	0	0	0	2,278	0	0	0	47	09/20/2041
42770V-AA-9	HERO 2016-1A A		07/20/2024	Paydown		2,278	2,278	2,278	2,278	0	0	0	0	0	2,278	0	0	0	47	09/20/2041
42770V-AA-9	HERO 2016-1A A		08/20/2024	Paydown		5,030	5,030	5,029	5,030	0	0	0	0	0	5,030	0	0	0	104	09/20/2041
42770V-AA-9	HERO 2016-1A A		08/20/2024	Paydown		5,030	5,030	5,029	5,030	0	0	0	0	0	5,030	0	0	0	104	09/20/2041
42770V-AA-9	HERO 2016-1A A		09/20/2024	Paydown		65,549	65,549	65,544	65,545	0	4	0	4	0	65,549	0	0	0	2,701	09/20/2041
42770V-AA-9	HERO 2016-1A A		09/20/2024	Paydown		65,549	65,549	65,544	65,545	0	4	0	4	0	65,549	0	0	0	2,701	09/20/2041
42770V-AA-9	HERO 2016-1A A		10/20/2024	Paydown		3,139	3,139	3,139	3,139	0	0	0	0	0	3,139	0	0	0	129	09/20/2041
42770V-AA-9	HERO 2016-1A A		10/20/2024	Paydown		3,139	3,139	3,139	3,139	0	0	0	0	0	3,139	0	0	0	129	09/20/2041
42770V-AA-9	HERO 2016-1A A		11/20/2024	Paydown		1,632	1,632	1,632	1,632	0	0	0	0	0	1,632	0	0	0	67	09/20/2041
42770V-AA-9	HERO 2016-1A A		11/20/2024	Paydown		1,632	1,632	1,632	1,632	0	0	0	0	0	1,632	0	0	0	67	09/20/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42770V-AA-9	HERO 2016-1A A		12/20/2024	Paydown		4,521	4,521	4,521	4,521	0	0	0	0	0	4,521	0	0	0	186	09/20/2041
42770V-AA-9	HERO 2016-1A A		12/20/2024	Paydown		4,521	4,521	4,521	4,521	0	0	0	0	0	4,521	0	0	0	186	09/20/2041
42770W-AA-7	HERO 2016-2A A		01/20/2024	Paydown		13,099	13,099	13,095	13,099	0	0	0	0	0	13,099	0	0	0	0	09/20/2041
42770W-AA-7	HERO 2016-2A A		02/20/2024	Paydown		8,926	8,926	8,923	8,926	0	0	0	0	0	8,926	0	0	0	0	09/20/2041
42770W-AA-7	HERO 2016-2A A		03/20/2024	Paydown		5,780	5,780	5,778	5,780	0	0	0	0	0	5,780	0	0	0	110	09/20/2041
42770W-AA-7	HERO 2016-2A A		04/20/2024	Paydown		5,301	5,301	5,299	5,301	0	0	0	0	0	5,301	0	0	0	101	09/20/2041
42770W-AA-7	HERO 2016-2A A		05/20/2024	Paydown		8,478	8,478	8,475	8,478	0	0	0	0	0	8,478	0	0	0	162	09/20/2041
42770W-AA-7	HERO 2016-2A A		06/20/2024	Redemption		9,657	9,657	9,654	9,657	0	0	0	0	0	9,657	0	0	0	184	09/20/2041
42770W-AA-7	HERO 2016-2A A		07/20/2024	Paydown		6,605	6,605	6,603	6,605	0	0	0	0	0	6,605	0	0	0	126	09/20/2041
42770W-AA-7	HERO 2016-2A A		08/20/2024	Paydown		6,522	6,522	6,520	6,522	0	0	0	0	0	6,522	0	0	0	125	09/20/2041
42770W-AA-7	HERO 2016-2A A		09/20/2024	Paydown		127,452	127,452	127,410	127,452	0	0	0	0	0	127,452	0	0	0	4,858	09/20/2041
42770W-AA-7	HERO 2016-2A A		10/20/2024	Paydown		12,124	12,124	12,120	12,124	0	0	0	0	0	12,124	0	0	0	462	09/20/2041
42770W-AA-7	HERO 2016-2A A		11/20/2024	Paydown		6,995	6,995	6,993	6,995	0	0	0	0	0	6,995	0	0	0	267	09/20/2041
42770W-AA-7	HERO 2016-2A A		12/23/2024	Redemption		2,282	2,282	2,281	2,282	0	0	0	0	0	2,282	0	0	0	87	09/20/2041
42770X-AA-5	HERO 2016-3A A1		01/20/2024	Redemption		4,953	4,953	4,937	4,941	0	12	0	12	0	4,953	0	0	0	0	09/20/2042
42770X-AA-5	HERO 2016-3A A1		02/20/2024	Redemption		5,087	5,087	5,071	5,075	0	12	0	12	0	5,087	0	0	0	0	09/20/2042
42770X-AA-5	HERO 2016-3A A1		03/20/2024	Redemption		3,696	3,696	3,684	3,687	0	9	0	9	0	3,696	0	0	0	58	09/20/2042
42770X-AA-5	HERO 2016-3A A1		04/20/2024	Redemption		5,431	5,431	5,413	5,418	0	13	0	13	0	5,431	0	0	0	85	09/20/2042
42770X-AA-5	HERO 2016-3A A1		05/20/2024	Redemption		3,625	3,625	3,613	3,616	0	9	0	9	0	3,625	0	0	0	57	09/20/2042
42770X-AA-5	HERO 2016-3A A1		06/20/2024	Redemption		5,325	5,325	5,307	5,312	0	13	0	13	0	5,325	0	0	0	83	09/20/2042
42770X-AA-5	HERO 2016-3A A1		07/20/2024	Redemption		3,837	3,837	3,824	3,827	0	9	0	9	0	3,837	0	0	0	60	09/20/2042
42770X-AA-5	HERO 2016-3A A1		08/20/2024	Redemption		5,775	5,775	5,756	5,761	0	14	0	14	0	5,775	0	0	0	90	09/20/2042
42770X-AA-5	HERO 2016-3A A1		09/20/2024	Redemption		68,045	68,045	67,820	67,879	0	166	0	166	0	68,045	0	0	0	2,130	09/20/2042
42770X-AA-5	HERO 2016-3A A1		10/20/2024	Redemption		6,200	6,200	6,180	6,185	0	15	0	15	0	6,200	0	0	0	194	09/20/2042
42770X-AA-5	HERO 2016-3A A1		11/20/2024	Redemption		6,163	6,163	6,143	6,148	0	15	0	15	0	6,163	0	0	0	193	09/20/2042
42770X-AA-5	HERO 2016-3A A1		12/20/2024	Redemption		3,010	3,010	3,000	3,002	0	7	0	7	0	3,010	0	0	0	94	09/20/2042
42770X-AC-1	HERO 2016-3A A2		01/20/2024	Redemption		3,145	3,145	3,181	3,172	0	(26)	0	(26)	0	3,145	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		01/20/2024	Redemption		1,804	1,804	1,849	1,838	0	(35)	0	(35)	0	1,804	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		02/20/2024	Redemption		3,230	3,230	3,267	3,258	0	(27)	0	(27)	0	3,230	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		02/20/2024	Redemption		1,852	1,852	1,899	1,888	0	(36)	0	(36)	0	1,852	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		03/20/2024	Redemption		1,346	1,346	1,379	1,372	0	(26)	0	(26)	0	1,346	0	0	0	27	09/20/2042
42770X-AC-1	HERO 2016-3A A2		03/20/2024	Redemption		2,347	2,347	2,373	2,367	0	(20)	0	(20)	0	2,347	0	0	0	47	09/20/2042
42770X-AC-1	HERO 2016-3A A2		04/20/2024	Redemption		3,449	3,449	3,488	3,478	0	(29)	0	(29)	0	3,449	0	0	0	69	09/20/2042
42770X-AC-1	HERO 2016-3A A2		04/20/2024	Redemption		1,977	1,977	2,027	2,016	0	(38)	0	(38)	0	1,977	0	0	0	39	09/20/2042
42770X-AC-1	HERO 2016-3A A2		05/20/2024	Redemption		2,302	2,302	2,328	2,321	0	(19)	0	(19)	0	2,302	0	0	0	46	09/20/2042
42770X-AC-1	HERO 2016-3A A2		05/20/2024	Redemption		1,320	1,320	1,353	1,345	0	(25)	0	(25)	0	1,320	0	0	0	26	09/20/2042
42770X-AC-1	HERO 2016-3A A2		06/20/2024	Redemption		3,381	3,381	3,419	3,410	0	(28)	0	(28)	0	3,381	0	0	0	67	09/20/2042
42770X-AC-1	HERO 2016-3A A2		06/20/2024	Redemption		1,939	1,939	1,987	1,976	0	(37)	0	(37)	0	1,939	0	0	0	39	09/20/2042
42770X-AC-1	HERO 2016-3A A2		07/20/2024	Redemption		2,436	2,436	2,464	2,457	0	(20)	0	(20)	0	2,436	0	0	0	48	09/20/2042
42770X-AC-1	HERO 2016-3A A2		07/20/2024	Redemption		1,397	1,397	1,432	1,424	0	(27)	0	(27)	0	1,397	0	0	0	28	09/20/2042
42770X-AC-1	HERO 2016-3A A2		08/20/2024	Redemption		3,667	3,667	3,709	3,698	0	(31)	0	(31)	0	3,667	0	0	0	73	09/20/2042
42770X-AC-1	HERO 2016-3A A2		08/20/2024	Redemption		2,103	2,103	2,155	2,143	0	(41)	0	(41)	0	2,103	0	0	0	42	09/20/2042
42770X-AC-1	HERO 2016-3A A2		09/20/2024	Redemption		24,775	24,775	25,394	25,253	0	(477)	0	(477)	0	24,775	0	0	0	984	09/20/2042
42770X-AC-1	HERO 2016-3A A2		09/20/2024	Redemption		43,208	43,208	43,695	43,571	0	(363)	0	(363)	0	43,208	0	0	0	1,717	09/20/2042
42770X-AC-1	HERO 2016-3A A2		10/20/2024	Redemption		3,937	3,937	3,982	3,970	0	(33)	0	(33)	0	3,937	0	0	0	156	09/20/2042
42770X-AC-1	HERO 2016-3A A2		10/20/2024	Redemption		2,258	2,258	2,314	2,301	0	(44)	0	(44)	0	2,258	0	0	0	90	09/20/2042
42770X-AC-1	HERO 2016-3A A2		11/20/2024	Redemption		3,914	3,914	3,958	3,947	0	(33)	0	(33)	0	3,914	0	0	0	155	09/20/2042
42770X-AC-1	HERO 2016-3A A2		11/20/2024	Redemption		2,244	2,244	2,300	2,287	0	(43)	0	(43)	0	2,244	0	0	0	89	09/20/2042
42770X-AC-1	HERO 2016-3A A2		12/20/2024	Redemption		1,911	1,911	1,933	1,927	0	(16)	0	(16)	0	1,911	0	0	0	76	09/20/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42770X-AC-1	HERO 2016-3A A2		12/20/2024	Redemption		1,096	1,096	1,123	1,117	0	(21)	0	(21)	0	1,096	0	0	0	44	09/20/2042
42771L-AB-8	HERO 2017-2A A1		01/20/2024	Paydown		6,507	6,507	6,506	6,506	0	1	0	1	0	6,507	0	0	0	0	09/20/2048
42771L-AB-8	HERO 2017-2A A1		02/20/2024	Paydown		11,728	11,728	11,726	11,726	0	1	0	1	0	11,728	0	0	0	0	09/20/2048
42771L-AB-8	HERO 2017-2A A1		03/20/2024	Paydown		3,765	3,765	3,765	3,765	0	0	0	0	0	3,765	0	0	0	63	09/20/2048
42771L-AB-8	HERO 2017-2A A1		04/20/2024	Paydown		7,635	7,635	7,634	7,634	0	1	0	1	0	7,635	0	0	0	127	09/20/2048
42771L-AB-8	HERO 2017-2A A1		05/20/2024	Paydown		6,981	6,981	6,980	6,981	0	1	0	1	0	6,981	0	0	0	116	09/20/2048
42771L-AB-8	HERO 2017-2A A1		06/20/2024	Paydown		13,967	13,967	13,965	13,965	0	2	0	2	0	13,967	0	0	0	233	09/20/2048
42771L-AB-8	HERO 2017-2A A1		07/20/2024	Paydown		8,461	8,461	8,460	8,460	0	1	0	1	0	8,461	0	0	0	141	09/20/2048
42771L-AB-8	HERO 2017-2A A1		08/20/2024	Paydown		8,012	8,012	8,011	8,011	0	1	0	1	0	8,012	0	0	0	134	09/20/2048
42771L-AB-8	HERO 2017-2A A1		09/20/2024	Paydown		92,650	92,650	92,638	92,640	0	10	0	10	0	92,650	0	0	0	3,090	09/20/2048
42771L-AB-8	HERO 2017-2A A1		10/20/2024	Paydown		7,900	7,900	7,899	7,899	0	1	0	1	0	7,900	0	0	0	263	09/20/2048
42771L-AB-8	HERO 2017-2A A1		11/20/2024	Paydown		9,020	9,020	9,019	9,019	0	1	0	1	0	9,020	0	0	0	301	09/20/2048
42771L-AB-8	HERO 2017-2A A1		12/20/2024	Paydown		15,065	15,065	15,063	15,063	0	2	0	2	0	15,065	0	0	0	502	09/20/2048
42771L-AC-6	HERO 2017-2A A2		01/20/2024	Paydown		10,011	10,011	10,260	10,221	0	(211)	0	(211)	0	10,011	0	0	0	0	09/20/2048
42771L-AC-6	HERO 2017-2A A2		02/20/2024	Paydown		18,043	18,043	18,492	18,423	0	(380)	0	(380)	0	18,043	0	0	0	0	09/20/2048
42771L-AC-6	HERO 2017-2A A2		03/20/2024	Paydown		5,793	5,793	5,937	5,915	0	(122)	0	(122)	0	5,793	0	0	0	120	09/20/2048
42771L-AC-6	HERO 2017-2A A2		04/20/2024	Paydown		11,747	11,747	12,039	11,994	0	(247)	0	(247)	0	11,747	0	0	0	243	09/20/2048
42771L-AC-6	HERO 2017-2A A2		05/20/2024	Paydown		10,740	10,740	11,008	10,967	0	(226)	0	(226)	0	10,740	0	0	0	222	09/20/2048
42771L-AC-6	HERO 2017-2A A2		06/20/2024	Redemption		21,487	21,487	22,021	21,939	0	(452)	0	(452)	0	21,487	0	0	0	444	09/20/2048
42771L-AC-6	HERO 2017-2A A2		07/22/2024	Redemption		13,018	13,018	13,341	13,292	0	(274)	0	(274)	0	13,018	0	0	0	269	09/20/2048
42771L-AC-6	HERO 2017-2A A2		08/20/2024	Paydown		12,326	12,326	12,632	12,585	0	(259)	0	(259)	0	12,326	0	0	0	255	09/20/2048
42771L-AC-6	HERO 2017-2A A2		09/20/2024	Paydown		142,539	142,539	146,085	145,539	0	(3,000)	0	(3,000)	0	142,539	0	0	0	5,898	09/20/2048
42771L-AC-6	HERO 2017-2A A2		10/21/2024	Paydown		12,153	12,153	12,456	12,409	0	(256)	0	(256)	0	12,153	0	0	0	503	09/20/2048
42771L-AC-6	HERO 2017-2A A2		11/20/2024	Paydown		13,878	13,878	14,223	14,170	0	(292)	0	(292)	0	13,878	0	0	0	574	09/20/2048
42771L-AC-6	HERO 2017-2A A2		12/20/2024	Paydown		23,177	23,177	23,753	23,664	0	(488)	0	(488)	0	23,177	0	0	0	959	09/20/2048
42771T-AA-3	HERO 2015-3A A		01/20/2024	Paydown		6,293	6,293	6,293	6,293	0	0	0	0	0	6,293	0	0	0	0	09/20/2041
42771T-AA-3	HERO 2015-3A A		02/20/2024	Paydown		8,821	8,821	8,821	8,821	0	0	0	0	0	8,821	0	0	0	0	09/20/2041
42771T-AA-3	HERO 2015-3A A		03/20/2024	Paydown		3,301	3,301	3,301	3,301	0	0	0	0	0	3,301	0	0	0	72	09/20/2041
42771T-AA-3	HERO 2015-3A A		04/20/2024	Paydown		10,467	10,467	10,466	10,467	0	0	0	0	0	10,467	0	0	0	228	09/20/2041
42771T-AA-3	HERO 2015-3A A		05/20/2024	Paydown		4,905	4,905	4,905	4,905	0	0	0	0	0	4,905	0	0	0	107	09/20/2041
42771T-AA-3	HERO 2015-3A A		06/20/2024	Redemption		4,334	4,334	4,333	4,334	0	0	0	0	0	4,334	0	0	0	94	09/20/2041
42771T-AA-3	HERO 2015-3A A		07/20/2024	Paydown		6,765	6,765	6,765	6,765	0	0	0	0	0	6,765	0	0	0	147	09/20/2041
42771T-AA-3	HERO 2015-3A A		08/20/2024	Paydown		9,580	9,580	9,579	9,580	0	0	0	0	0	9,580	0	0	0	208	09/20/2041
42771T-AA-3	HERO 2015-3A A		09/20/2024	Redemption		89,390	89,390	89,384	89,390	0	0	0	0	0	89,390	0	0	0	3,895	09/20/2041
42771T-AA-3	HERO 2015-3A A		10/20/2024	Paydown		6,115	6,115	6,114	6,115	0	0	0	0	0	6,115	0	0	0	266	09/20/2041
42771T-AA-3	HERO 2015-3A A		11/20/2024	Paydown		7,072	7,072	7,072	7,072	0	0	0	0	0	7,072	0	0	0	308	09/20/2041
42771T-AA-3	HERO 2015-3A A		12/20/2024	Paydown		3,890	3,890	3,890	3,890	0	0	0	0	0	3,890	0	0	0	170	09/20/2041
42771X-AA-4	HERO 2017-1A A1		01/20/2024	Redemption		14,380	14,380	14,374	14,374	0	6	0	6	0	14,380	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		01/20/2024	Redemption		10,066	10,066	10,062	10,062	0	4	0	4	0	10,066	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		02/20/2024	Redemption		20,940	20,940	20,931	20,931	0	8	0	8	0	20,940	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		02/20/2024	Redemption		14,658	14,658	14,652	14,652	0	6	0	6	0	14,658	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		03/20/2024	Redemption		5,770	5,770	5,768	5,768	0	2	0	2	0	5,770	0	0	0	109	09/20/2047
42771X-AA-4	HERO 2017-1A A1		03/20/2024	Redemption		8,243	8,243	8,240	8,240	0	3	0	3	0	8,243	0	0	0	156	09/20/2047
42771X-AA-4	HERO 2017-1A A1		04/20/2024	Redemption		16,407	16,407	16,400	16,400	0	7	0	7	0	16,407	0	0	0	310	09/20/2047
42771X-AA-4	HERO 2017-1A A1		04/20/2024	Redemption		11,485	11,485	11,480	11,480	0	5	0	5	0	11,485	0	0	0	217	09/20/2047
42771X-AA-4	HERO 2017-1A A1		05/20/2024	Redemption		13,414	13,414	13,409	13,409	0	5	0	5	0	13,414	0	0	0	254	09/20/2047
42771X-AA-4	HERO 2017-1A A1		05/20/2024	Redemption		9,390	9,390	9,386	9,386	0	4	0	4	0	9,390	0	0	0	177	09/20/2047
42771X-AA-4	HERO 2017-1A A1		06/20/2024	Redemption		15,069	15,069	15,063	15,063	0	6	0	6	0	15,069	0	0	0	285	09/20/2047
42771X-AA-4	HERO 2017-1A A1		06/20/2024	Redemption		10,549	10,549	10,544	10,544	0	4	0	4	0	10,549	0	0	0	199	09/20/2047

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42771X-AA-4	HERO 2017-1A A1		07/20/2024	Redemption		11,748	11,748	11,744	11,744	0	5	0	5	0	11,748	0	0	0	222	09/20/2047
42771X-AA-4	HERO 2017-1A A1		07/20/2024	Redemption		8,224	8,224	8,221	8,221	0	3	0	3	0	8,224	0	0	0	155	09/20/2047
42771X-AA-4	HERO 2017-1A A1		08/20/2024	Redemption		14,361	14,361	14,356	14,356	0	6	0	6	0	14,361	0	0	0	271	09/20/2047
42771X-AA-4	HERO 2017-1A A1		08/20/2024	Redemption		10,053	10,053	10,049	10,049	0	4	0	4	0	10,053	0	0	0	190	09/20/2047
42771X-AA-4	HERO 2017-1A A1		09/20/2024	Redemption		126,926	126,926	126,875	126,875	0	51	0	51	0	126,926	0	0	0	4,794	09/20/2047
42771X-AA-4	HERO 2017-1A A1		09/20/2024	Redemption		88,849	88,849	88,813	88,813	0	36	0	36	0	88,849	0	0	0	3,356	09/20/2047
42771X-AA-4	HERO 2017-1A A1		10/20/2024	Redemption		9,569	9,569	9,565	9,565	0	4	0	4	0	9,569	0	0	0	361	09/20/2047
42771X-AA-4	HERO 2017-1A A1		10/20/2024	Redemption		6,698	6,698	6,696	6,696	0	3	0	3	0	6,698	0	0	0	253	09/20/2047
42771X-AA-4	HERO 2017-1A A1		11/20/2024	Redemption		7,601	7,601	7,598	7,598	0	3	0	3	0	7,601	0	0	0	287	09/20/2047
42771X-AA-4	HERO 2017-1A A1		11/20/2024	Redemption		5,321	5,321	5,319	5,319	0	2	0	2	0	5,321	0	0	0	201	09/20/2047
42771X-AA-4	HERO 2017-1A A1		12/20/2024	Redemption		11,217	11,217	11,213	11,213	0	5	0	5	0	11,217	0	0	0	424	09/20/2047
42771X-AA-4	HERO 2017-1A A1		12/20/2024	Redemption		7,852	7,852	7,849	7,849	0	3	0	3	0	7,852	0	0	0	297	09/20/2047
431571-AD-0	HILLENBRAND		06/18/2024	Call 100.0000		531,000	531,000	531,000	531,000	0	0	0	0	0	531,000	0	0	0	15,521	06/15/2025
432833-AF-8	HILTON DOMESTIC		07/24/2024	ATHENE ANNUITY		2,900,535	3,000,000	3,004,500	3,003,062	0	(233)	0	(233)	0	3,002,829	0	(102,294)	(102,294)	149,906	01/15/2030
43284H-AA-7	CCG 2019-AA A		01/25/2024	Paydown		11,521	11,521	11,794	11,737	0	(216)	0	(216)	0	11,521	0	0	0	22	07/25/2033
43284H-AA-7	CCG 2019-AA A		02/25/2024	Paydown		10,614	10,614	10,866	10,814	0	(199)	0	(199)	0	10,614	0	0	0	41	07/25/2033
43284H-AA-7	CCG 2019-AA A		03/25/2024	Paydown		9,632	9,632	9,861	9,813	0	(181)	0	(181)	0	9,632	0	0	0	56	07/25/2033
43284H-AA-7	CCG 2019-AA A		04/25/2024	Paydown		8,296	8,296	8,493	8,452	0	(156)	0	(156)	0	8,296	0	0	0	65	07/25/2033
43284H-AA-7	CCG 2019-AA A		05/25/2024	Paydown		9,029	9,029	9,244	9,199	0	(170)	0	(170)	0	9,029	0	0	0	88	07/25/2033
43284H-AA-7	CCG 2019-AA A		06/25/2024	Paydown		8,511	8,511	8,713	8,671	0	(160)	0	(160)	0	8,511	0	0	0	100	07/25/2033
43284H-AA-7	CCG 2019-AA A		07/25/2024	Paydown		7,850	7,850	8,037	7,998	0	(148)	0	(148)	0	7,850	0	0	0	107	07/25/2033
43284H-AA-7	CCG 2019-AA A		08/25/2024	Paydown		8,947	8,947	9,160	9,115	0	(168)	0	(168)	0	8,947	0	0	0	140	07/25/2033
43284H-AA-7	CCG 2019-AA A		09/25/2024	Paydown		8,784	8,784	8,993	8,950	0	(165)	0	(165)	0	8,784	0	0	0	154	07/25/2033
43284H-AA-7	CCG 2019-AA A		10/25/2024	Paydown		7,505	7,505	7,683	7,646	0	(141)	0	(141)	0	7,505	0	0	0	146	07/25/2033
43284H-AA-7	CCG 2019-AA A		11/25/2024	Paydown		8,647	8,647	8,852	8,810	0	(162)	0	(162)	0	8,647	0	0	0	185	07/25/2033
43284H-AA-7	CCG 2019-AA A		12/25/2024	Paydown		8,026	8,026	8,217	8,177	0	(151)	0	(151)	0	8,026	0	0	0	188	07/25/2033
43285H-AA-6	HGVT 2020-AA A		01/25/2024	Paydown		14,527	14,527	13,905	13,970	0	557	0	557	0	14,527	0	0	0	33	02/25/2039
43285H-AA-6	HGVT 2020-AA A		02/25/2024	Paydown		11,898	11,898	11,389	11,442	0	456	0	456	0	11,898	0	0	0	54	02/25/2039
43285H-AA-6	HGVT 2020-AA A		03/25/2024	Paydown		10,942	10,942	10,473	10,522	0	419	0	419	0	10,942	0	0	0	75	02/25/2039
43285H-AA-6	HGVT 2020-AA A		04/25/2024	Paydown		9,948	9,948	9,522	9,567	0	381	0	381	0	9,948	0	0	0	91	02/25/2039
43285H-AA-6	HGVT 2020-AA A		05/25/2024	Paydown		9,778	9,778	9,359	9,403	0	375	0	375	0	9,778	0	0	0	112	02/25/2039
43285H-AA-6	HGVT 2020-AA A		06/25/2024	Paydown		10,660	10,660	10,203	10,251	0	409	0	409	0	10,660	0	0	0	146	02/25/2039
43285H-AA-6	HGVT 2020-AA A		07/25/2024	Paydown		10,414	10,414	9,968	10,015	0	399	0	399	0	10,414	0	0	0	166	02/25/2039
43285H-AA-6	HGVT 2020-AA A		08/25/2024	Paydown		9,798	9,798	9,379	9,423	0	376	0	376	0	9,798	0	0	0	179	02/25/2039
43285H-AA-6	HGVT 2020-AA A		09/25/2024	Paydown		8,634	8,634	8,265	8,303	0	331	0	331	0	8,634	0	0	0	177	02/25/2039
43285H-AA-6	HGVT 2020-AA A		10/25/2024	Paydown		8,826	8,826	8,448	8,488	0	338	0	338	0	8,826	0	0	0	202	02/25/2039
43285H-AA-6	HGVT 2020-AA A		11/25/2024	Paydown		7,461	7,461	7,142	7,175	0	286	0	286	0	7,461	0	0	0	187	02/25/2039
43285H-AA-6	HGVT 2020-AA A		12/25/2024	Paydown		7,561	7,561	7,238	7,271	0	290	0	290	0	7,561	0	0	0	207	02/25/2039
434578-AA-4	WALGREENS LOUISVILLE		01/15/2024	Redemption		11,158	11,158	11,158	11,158	0	0	0	0	0	11,158	0	0	0	50	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		02/15/2024	Redemption		11,208	11,208	11,208	11,208	0	0	0	0	0	11,208	0	0	0	101	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		03/15/2024	Redemption		11,258	11,258	11,258	11,258	0	0	0	0	0	11,258	0	0	0	152	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		04/15/2024	Redemption		11,309	11,309	11,309	11,309	0	0	0	0	0	11,309	0	0	0	204	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		05/15/2024	Redemption		11,360	11,360	11,360	11,360	0	0	0	0	0	11,360	0	0	0	256	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		06/15/2024	Redemption		11,411	11,411	11,411	11,411	0	0	0	0	0	11,411	0	0	0	308	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		07/15/2024	Redemption		11,462	11,462	11,462	11,462	0	0	0	0	0	11,462	0	0	0	361	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		08/15/2024	Redemption		11,514	11,514	11,514	11,514	0	0	0	0	0	11,514	0	0	0	414	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		09/15/2024	Redemption		11,566	11,566	11,566	11,566	0	0	0	0	0	11,566	0	0	0	468	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		10/15/2024	Redemption		11,618	11,618	11,618	11,618	0	0	0	0	0	11,618	0	0	0	523	06/15/2030
434578-AA-4	WALGREENS LOUISVILLE		11/15/2024	Redemption		11,670	11,670	11,670	11,670	0	0	0	0	0	11,670	0	0	0	578	06/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
434578-AA-4	WALGREENS LOUISVILLE		12/15/2024	Redemption		11,723	11,723	11,723	11,723	0	0	0	0	0	11,723	0	0	0	633	06/15/2030
436440-AM-3	HOLOGIC		08/15/2024	ATHENE ANNUITY		2,935,200	3,000,000	3,143,250	3,057,579	0	(23,588)	0	(23,588)	0	3,033,991	0	(98,791)	(98,791)	144,146	02/01/2028
437076-CC-4	HOME DEPOT		11/26/2024	JANE STREET ES		441,056	550,000	545,127	545,798	0	183	0	183	0	545,980	0	(104,924)	(104,924)	20,268	04/15/2040
43730N-AA-4	HPA 2022-1 A		01/01/2024	Paydown		373,285	373,285	369,528	370,457	0	2,828	0	2,828	0	373,285	0	0	0	1,223	04/17/2039
43730N-AA-4	HPA 2022-1 A		02/01/2024	Paydown		829,095	829,095	820,749	822,813	0	6,282	0	6,282	0	829,095	0	0	0	5,431	04/17/2039
43730N-AA-4	HPA 2022-1 A		03/01/2024	Paydown		959,499	959,499	949,840	952,229	0	7,270	0	7,270	0	959,499	0	0	0	9,427	04/17/2039
43730N-AA-4	HPA 2022-1 A		04/01/2024	Paydown		1,624,666	1,624,666	1,608,311	1,612,357	0	12,309	0	12,309	0	1,624,666	0	0	0	21,283	04/17/2039
43730N-AA-4	HPA 2022-1 A		05/01/2024	Paydown		2,005,098	2,005,098	1,984,914	1,989,906	0	15,192	0	15,192	0	2,005,098	0	0	0	32,834	04/17/2039
43730N-AA-4	HPA 2022-1 A		06/01/2024	Paydown		1,497,803	1,497,803	1,482,725	1,486,454	0	11,348	0	11,348	0	1,497,803	0	0	0	29,432	04/17/2039
43730N-AA-4	HPA 2022-1 A		07/01/2024	Paydown		1,091,347	1,091,347	1,080,360	1,083,078	0	8,269	0	8,269	0	1,091,347	0	0	0	25,019	04/17/2039
43730N-AA-4	HPA 2022-1 A		08/01/2024	Paydown		1,031,730	1,031,730	1,021,344	1,023,913	0	7,817	0	7,817	0	1,031,730	0	0	0	27,031	04/17/2039
43730N-AA-4	HPA 2022-1 A		09/01/2024	Paydown		747,706	747,706	740,179	742,041	0	5,665	0	5,665	0	747,706	0	0	0	22,039	04/17/2039
43730N-AA-4	HPA 2022-1 A		10/01/2024	Paydown		510,766	510,766	505,624	506,896	0	3,870	0	3,870	0	510,766	0	0	0	16,728	04/17/2039
43730N-AA-4	HPA 2022-1 A		11/19/2024	Paydown		675,107	675,107	668,311	669,992	0	5,115	0	5,115	0	675,107	0	0	0	24,321	04/17/2039
43730N-AA-4	HPA 2022-1 A		12/01/2024	Paydown		463,005	463,005	458,344	459,497	0	3,508	0	3,508	0	463,005	0	0	0	18,196	04/17/2039
43730N-AC-0	HPA 2022-1 B		01/01/2024	Paydown		5,266	5,266	5,214	5,228	0	39	0	39	0	5,266	0	0	0	19	04/17/2039
43730N-AC-0	HPA 2022-1 B		04/01/2024	Paydown		15,729	15,729	15,573	15,613	0	116	0	116	0	15,729	0	0	0	227	04/17/2039
43730N-AC-0	HPA 2022-1 B		05/01/2024	Paydown		7,204	7,204	7,133	7,151	0	53	0	53	0	7,204	0	0	0	130	04/17/2039
43730N-AC-0	HPA 2022-1 B		06/01/2024	Paydown		6,633	6,633	6,568	6,585	0	49	0	49	0	6,633	0	0	0	144	04/17/2039
43730N-AC-0	HPA 2022-1 B		08/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2039
43730N-AC-0	HPA 2022-1 B		09/01/2024	Paydown		22,750	22,750	22,524	22,583	0	167	0	167	0	22,750	0	0	0	739	04/17/2039
43730N-AC-0	HPA 2022-1 B		10/01/2024	Paydown		32,228	32,228	31,908	31,991	0	237	0	237	0	32,228	0	0	0	1,163	04/17/2039
43730N-AC-0	HPA 2022-1 B		11/01/2024	Paydown		8,065	8,065	7,985	8,006	0	59	0	59	0	8,065	0	0	0	320	04/17/2039
438516-CE-4	HONEYWELL INTERNATIONAL		05/14/2024	BANK OF AMERICA		13,626,391	15,100,000	14,156,683	14,491,544	0	69,626	0	69,626	0	14,561,170	0	(934,779)	(934,779)	117,654	03/01/2027
44106M-AT-9	HOSPITALITY PROPERTIES		06/03/2024	Call 94.1330		320,052	340,000	342,550	340,619	0	(398)	0	(398)	0	340,220	0	0	0	7,797	03/15/2025
44106M-BB-7	HOSPITALITY PROPERTIES		05/07/2024	SUMRIDGE		993,000	1,200,000	1,203,435	1,202,322	0	(112)	0	(112)	0	1,202,210	0	(209,210)	(209,210)	35,970	10/01/2029
44106M-BB-7	HOSPITALITY PROPERTIES		05/08/2024	BANK OF AMERICA		1,637,500	2,000,000	2,006,100	2,004,132	0	(206)	0	(206)	0	2,003,926	0	(366,426)	(366,426)	60,225	10/01/2029
44106M-BB-7	HOSPITALITY PROPERTIES		05/13/2024	SUMRIDGE		651,000	800,000	802,440	801,653	0	(90)	0	(90)	0	801,563	0	(150,563)	(150,563)	24,640	10/01/2029
44328U-AB-2	HPEFS 2023-2A A2		08/20/2024	Paydown		173,056	173,056	173,043	173,043	0	13	0	13	0	173,056	0	0	0	6,968	01/21/2031
44328U-AB-2	HPEFS 2023-2A A2		09/20/2024	Paydown		64,963	64,963	64,958	64,958	0	5	0	5	0	64,963	0	0	0	2,943	01/21/2031
44328U-AB-2	HPEFS 2023-2A A2		10/20/2024	Paydown		102,933	102,933	102,925	102,925	0	8	0	8	0	102,933	0	0	0	5,181	01/21/2031
44328U-AB-2	HPEFS 2023-2A A2		11/20/2024	Paydown		157,143	157,143	157,131	157,131	0	12	0	12	0	157,143	0	0	0	8,700	01/21/2031
44328U-AB-2	HPEFS 2023-2A A2		12/20/2024	Paydown		57,296	57,296	57,292	57,292	0	4	0	4	0	57,296	0	0	0	3,461	01/21/2031
44421L-AA-0	HY 2016-10HY A		05/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/10/2038
444859-BD-3	HUMANA		10/01/2024	Maturity		10,000,000	10,000,000	10,524,300	10,031,935	0	(31,935)	0	(31,935)	0	10,000,000	0	0	0	385,000	10/01/2024
444859-BY-7	HUMANA		09/24/2024	BANK OF AMERICA		1,612,200	1,500,000	1,477,875	1,477,962	0	1,134	0	1,134	0	1,479,097	0	133,103	133,103	78,590	03/15/2034
44644M-AH-4	HUNTINGTON NATIONAL BANK		11/18/2024	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	569,900	11/18/2025
448579-AJ-1	HYATT HOTELS		04/01/2024	BANK OF AMERICA		560,214	550,000	661,227	632,797	0	(3,180)	0	(3,180)	0	629,617	0	(69,403)	(69,403)	14,056	04/23/2030
44891A-BL-0	HYUNDAI CAPITAL		11/21/2024	BARCLAYS CAPITAL		5,245,700	5,000,000	6,034,425	5,820,493	0	(106,222)	0	(106,222)	0	5,714,271	0	(468,571)	(468,571)	357,708	04/08/2030
448978-AD-8	HALST 2022-C A3		04/15/2024	Paydown		39,269	39,269	39,268	39,268	0	1	0	1	0	39,269	0	0	0	573	10/15/2025
448978-AD-8	HALST 2022-C A3		05/15/2024	Paydown		117,160	117,160	117,156	117,156	0	4	0	4	0	117,160	0	0	0	2,138	10/15/2025
448978-AD-8	HALST 2022-C A3		06/15/2024	Paydown		122,810	122,810	122,806	122,806	0	4	0	4	0	122,810	0	0	0	2,690	10/15/2025
448978-AD-8	HALST 2022-C A3		07/15/2024	Paydown		94,861	94,861	94,858	94,858	0	3	0	3	0	94,861	0	0	0	2,424	10/15/2025
448978-AD-8	HALST 2022-C A3		08/15/2024	Paydown		99,630	99,630	99,627	99,627	0	3	0	3	0	99,630	0	0	0	2,909	10/15/2025
448978-AD-8	HALST 2022-C A3		09/15/2024	Paydown		106,754	106,754	106,750	106,750	0	3	0	3	0	106,754	0	0	0	3,507	10/15/2025
448978-AD-8	HALST 2022-C A3		10/15/2024	Paydown		105,710	105,710	105,707	105,707	0	3	0	3	0	105,710	0	0	0	3,858	10/15/2025
448978-AD-8	HALST 2022-C A3		11/15/2024	Paydown		119,413	119,413	119,409	119,409	0	4	0	4	0	119,413	0	0	0	4,794	10/15/2025
448978-AD-8	HALST 2022-C A3		12/15/2024	Paydown		29,393	29,393	29,392	29,392	0	1	0	1	0	29,393	0	0	0	1,287	10/15/2025
451102-BT-3	ICAHN ENTERPRISES		12/16/2024	Call 100.0000		428,000	428,000	433,919	428,445	0	(445)	0	(445)	0	428,000	0	0	0	29,053	05/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
451102-BT-3	ICAHN ENTERPRISES		12/16/2024	Call 100.0000		300,000	300,000	301,500	300,225	0	(225)	0	(225)	0	300,000	0	0	0	20,365	05/15/2026
451102-BT-3	ICAHN ENTERPRISES		12/16/2024	Call 100.0000		238,000	238,000	238,541	237,955	0	(19)	0	(19)	0	237,936	0	64	64	16,156	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES		05/03/2024	CITICORP		419,063	450,000	464,625	458,243	0	(932)	0	(932)	0	457,312	0	(38,249)	(38,249)	11,288	05/15/2027
451102-BZ-9	ICAHN ENTERPRISES		06/12/2024	BANK OF AMERICA		478,871	517,000	517,000	517,000	0	0	0	0	0	517,000	0	(38,129)	(38,129)	15,682	05/15/2027
451102-BZ-9	ICAHN ENTERPRISES		06/14/2024	BANK OF AMERICA		678,941	733,000	733,000	733,000	0	0	0	0	0	733,000	0	(54,059)	(54,059)	22,662	05/15/2027
45174H-BE-6	IHEARTCOMMUNICATIONS		03/20/2024	GOLDMAN SACHS		532,500	750,000	757,500	751,906	0	(728)	0	(728)	0	751,178	0	(218,678)	(218,678)	23,734	08/15/2027
45174H-BE-6	IHEARTCOMMUNICATIONS		03/20/2024	GOLDMAN SACHS		177,500	250,000	252,500	250,635	0	(243)	0	(243)	0	250,393	0	(72,893)	(72,893)	7,911	08/15/2027
45174H-BE-6	IHEARTCOMMUNICATIONS		03/20/2024	GOLDMAN SACHS		355,000	500,000	498,750	499,110	0	53	0	53	0	499,162	0	(144,162)	(144,162)	15,823	08/15/2027
458140-BH-2	INTEL		05/31/2024	WELLS FARGO		8,721,400	10,000,000	9,095,900	9,273,667	0	47,084	0	47,084	0	9,320,751	0	(599,351)	(599,351)	134,750	11/15/2029
45866F-AW-4	INTERCONTINENTAL EXCHANGE		02/09/2024	SMBC Nikko		2,411,275	2,500,000	2,289,450	2,307,798	0	1,943	0	1,943	0	2,309,740	0	101,535	101,535	47,278	03/15/2033
460690-BL-3	INTERPUBLIC GROUP		04/15/2024	Maturity		2,502,000	2,502,000	2,497,296	2,501,568	0	432	0	432	0	2,502,000	0	0	0	52,542	04/15/2024
464338-AA-6	ISKANDAR VENTURES		01/15/2024	Redemption		67,361	67,361	67,361	67,361	0	0	0	0	0	67,361	0	0	0	191	07/15/2040
464338-AA-6	ISKANDAR VENTURES		02/15/2024	Redemption		67,400	67,400	67,400	67,400	0	0	0	0	0	67,400	0	0	0	383	07/15/2040
464338-AA-6	ISKANDAR VENTURES		03/15/2024	Redemption		67,439	67,439	67,439	67,439	0	0	0	0	0	67,439	0	0	0	575	07/15/2040
464338-AA-6	ISKANDAR VENTURES		04/15/2024	Redemption		67,478	67,478	67,478	67,478	0	0	0	0	0	67,478	0	0	0	767	07/15/2040
464338-AA-6	ISKANDAR VENTURES		05/15/2024	Redemption		67,517	67,517	67,517	67,517	0	0	0	0	0	67,517	0	0	0	959	07/15/2040
464338-AA-6	ISKANDAR VENTURES		06/15/2024	Redemption		67,557	67,557	67,557	67,557	0	0	0	0	0	67,557	0	0	0	1,152	07/15/2040
464338-AA-6	ISKANDAR VENTURES		07/15/2024	Redemption		68,300	68,300	68,300	68,300	0	0	0	0	0	68,300	0	0	0	1,359	07/15/2040
464338-AA-6	ISKANDAR VENTURES		08/15/2024	Redemption		68,340	68,340	68,340	68,340	0	0	0	0	0	68,340	0	0	0	1,554	07/15/2040
464338-AA-6	ISKANDAR VENTURES		09/15/2024	Redemption		68,380	68,380	68,380	68,380	0	0	0	0	0	68,380	0	0	0	1,749	07/15/2040
464338-AA-6	ISKANDAR VENTURES		10/15/2024	Redemption		68,419	68,419	68,419	68,419	0	0	0	0	0	68,419	0	0	0	1,944	07/15/2040
464338-AA-6	ISKANDAR VENTURES		11/15/2024	Redemption		68,459	68,459	68,459	68,459	0	0	0	0	0	68,459	0	0	0	2,140	07/15/2040
464338-AA-6	ISKANDAR VENTURES		12/15/2024	Redemption		68,499	68,499	68,499	68,499	0	0	0	0	0	68,499	0	0	0	2,336	07/15/2040
46590M-AT-7	JPMCC 2016-JP2 XA		01/02/2024	Paydown		0	0	3,264	1,781	0	(1,781)	0	(1,781)	0	0	0	0	0	74	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		02/01/2024	Paydown		0	0	3,277	1,788	0	(1,788)	0	(1,788)	0	0	0	0	0	142	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		03/01/2024	Paydown		0	0	3,742	2,042	0	(2,042)	0	(2,042)	0	0	0	0	0	240	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		04/01/2024	Paydown		0	0	3,303	1,802	0	(1,802)	0	(1,802)	0	0	0	0	0	286	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		05/01/2024	Paydown		0	0	3,542	1,932	0	(1,932)	0	(1,932)	0	0	0	0	0	380	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		06/03/2024	Paydown		0	0	77,023	42,020	0	(42,020)	0	(42,020)	0	0	0	0	0	10,400	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		07/01/2024	Paydown		0	0	3,211	1,752	0	(1,752)	0	(1,752)	0	0	0	0	0	500	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		08/01/2024	Paydown		0	0	3,355	1,830	0	(1,830)	0	(1,830)	0	0	0	0	0	598	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		09/03/2024	Paydown		0	0	3,012	1,643	0	(1,643)	0	(1,643)	0	0	0	0	0	605	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		10/01/2024	Paydown		0	0	3,249	1,772	0	(1,772)	0	(1,772)	0	0	0	0	0	720	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		11/01/2024	Paydown		0	0	3,039	1,658	0	(1,658)	0	(1,658)	0	0	0	0	0	742	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		12/02/2024	Paydown		0	0	3,274	1,786	0	(1,786)	0	(1,786)	0	0	0	0	0	867	08/15/2049
46590U-AB-8	HENDR 2018-2A B		01/16/2024	Paydown		22,484	22,484	22,477	22,477	0	7	0	7	0	22,484	0	0	0	91	10/15/2077
46590U-AB-8	HENDR 2018-2A B		02/15/2024	Paydown		27,392	27,392	27,383	27,383	0	9	0	9	0	27,392	0	0	0	215	10/15/2077
46590U-AB-8	HENDR 2018-2A B		03/15/2024	Paydown		21,855	21,855	21,848	21,848	0	7	0	7	0	21,855	0	0	0	257	10/15/2077
46590U-AB-8	HENDR 2018-2A B		04/15/2024	Paydown		21,780	21,780	21,773	21,773	0	7	0	7	0	21,780	0	0	0	341	10/15/2077
46590U-AB-8	HENDR 2018-2A B		05/15/2024	Paydown		32,569	32,569	32,558	32,558	0	11	0	11	0	32,569	0	0	0	638	10/15/2077
46590U-AB-8	HENDR 2018-2A B		06/17/2024	Paydown		20,359	20,359	20,353	20,353	0	7	0	7	0	20,359	0	0	0	484	10/15/2077
46590U-AB-8	HENDR 2018-2A B		07/15/2024	Paydown		22,489	22,489	22,481	22,481	0	7	0	7	0	22,489	0	0	0	617	10/15/2077
46590U-AB-8	HENDR 2018-2A B		08/15/2024	Paydown		18,315	18,315	18,310	18,310	0	6	0	6	0	18,315	0	0	0	574	10/15/2077
46590U-AB-8	HENDR 2018-2A B		09/16/2024	Paydown		28,389	28,389	28,379	28,379	0	9	0	9	0	28,389	0	0	0	1,004	10/15/2077
46590U-AB-8	HENDR 2018-2A B		10/15/2024	Paydown		26,422	26,422	26,413	26,413	0	9	0	9	0	26,422	0	0	0	1,035	10/15/2077
46590U-AB-8	HENDR 2018-2A B		11/15/2024	Paydown		24,248	24,248	24,240	24,240	0	8	0	8	0	24,248	0	0	0	1,045	10/15/2077
46590U-AB-8	HENDR 2018-2A B		12/16/2024	Paydown		22,473	22,473	22,466	22,466	0	7	0	7	0	22,473	0	0	0	1,059	10/15/2077
46591W-AA-5	HENDR 2020-A1 A		01/15/2024	Paydown		184,450	184,450	180,819	181,132	0	3,318	0	3,318	0	184,450	0	0	0	440	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		01/15/2024	Paydown		92,225	92,225	90,409	90,566	0	1,659	0	1,659	0	92,225	0	0	0	220	01/01/2070

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46591W-AA-5	HENDR 2020-A1 A		01/15/2024	Paydown		184,450	184,450	180,819	181,132	0	3,318	0	3,318	0	184,450	0	0	0	440	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		02/15/2024	Paydown		247,259	247,259	242,392	242,811	0	4,448	0	4,448	0	247,259	0	0	0	1,142	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		02/15/2024	Paydown		123,630	123,630	121,196	121,406	0	2,224	0	2,224	0	123,630	0	0	0	571	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		02/15/2024	Paydown		247,259	247,259	242,392	242,811	0	4,448	0	4,448	0	247,259	0	0	0	1,142	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		03/15/2024	Paydown		227,134	227,134	222,662	223,048	0	4,086	0	4,086	0	227,134	0	0	0	1,573	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		03/15/2024	Paydown		113,567	113,567	111,331	111,524	0	2,043	0	2,043	0	113,567	0	0	0	786	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		03/15/2024	Paydown		227,134	227,134	222,662	223,048	0	4,086	0	4,086	0	227,134	0	0	0	1,573	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		04/15/2024	Paydown		145,363	145,363	142,502	142,748	0	2,615	0	2,615	0	145,363	0	0	0	1,342	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		04/15/2024	Paydown		72,682	72,682	71,251	71,374	0	1,308	0	1,308	0	72,682	0	0	0	671	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		04/15/2024	Paydown		145,363	145,363	142,502	142,748	0	2,615	0	2,615	0	145,363	0	0	0	1,342	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		05/15/2024	Paydown		135,597	135,597	132,928	133,158	0	2,439	0	2,439	0	135,597	0	0	0	1,565	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		05/15/2024	Paydown		67,799	67,799	66,464	66,579	0	1,220	0	1,220	0	67,799	0	0	0	783	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		05/15/2024	Paydown		135,597	135,597	132,928	133,158	0	2,439	0	2,439	0	135,597	0	0	0	1,565	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		06/15/2024	Paydown		88,841	88,841	87,092	87,243	0	1,598	0	1,598	0	88,841	0	0	0	1,244	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		06/15/2024	Paydown		44,421	44,421	43,546	43,621	0	799	0	799	0	44,421	0	0	0	622	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		06/15/2024	Paydown		88,841	88,841	87,092	87,243	0	1,598	0	1,598	0	88,841	0	0	0	1,244	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		07/15/2024	Paydown		273,757	273,757	268,367	268,832	0	4,925	0	4,925	0	273,757	0	0	0	4,423	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		07/15/2024	Paydown		136,879	136,879	134,184	134,416	0	2,463	0	2,463	0	136,879	0	0	0	2,212	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		07/15/2024	Paydown		273,757	273,757	268,367	268,832	0	4,925	0	4,925	0	273,757	0	0	0	4,423	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		08/15/2024	Paydown		113,959	113,959	111,716	111,909	0	2,050	0	2,050	0	113,959	0	0	0	2,104	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		08/15/2024	Paydown		56,980	56,980	55,858	55,954	0	1,025	0	1,025	0	56,980	0	0	0	1,052	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		08/15/2024	Paydown		113,959	113,959	111,716	111,909	0	2,050	0	2,050	0	113,959	0	0	0	2,104	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		09/15/2024	Paydown		233,549	233,549	228,951	229,347	0	4,202	0	4,202	0	233,549	0	0	0	4,870	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		09/15/2024	Paydown		116,774	116,774	114,475	114,673	0	2,101	0	2,101	0	116,774	0	0	0	2,435	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		09/15/2024	Paydown		233,549	233,549	228,951	229,347	0	4,202	0	4,202	0	233,549	0	0	0	4,870	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		10/15/2024	Paydown		98,835	98,835	96,889	97,057	0	1,778	0	1,778	0	98,835	0	0	0	2,281	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		10/15/2024	Paydown		197,671	197,671	193,779	194,114	0	3,556	0	3,556	0	197,671	0	0	0	4,563	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/14/2024	Paydown		197,670	197,670	193,779	194,114	0	3,556	0	3,556	0	197,670	0	0	0	4,563	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/15/2024	Paydown		41,899	41,899	41,074	41,145	0	754	0	754	0	41,899	0	0	0	1,064	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/15/2024	Paydown		83,798	83,798	82,148	82,290	0	1,508	0	1,508	0	83,798	0	0	0	2,128	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/15/2024	Paydown		83,798	83,798	82,148	82,290	0	1,508	0	1,508	0	83,798	0	0	0	2,128	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		12/15/2024	Paydown		66,416	66,416	65,108	65,221	0	1,195	0	1,195	0	66,416	0	0	0	1,845	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		12/15/2024	Paydown		132,831	132,831	130,216	130,441	0	2,390	0	2,390	0	132,831	0	0	0	3,690	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		12/15/2024	Paydown		132,831	132,831	130,216	130,442	0	2,390	0	2,390	0	132,831	0	0	0	3,690	01/01/2070
46591W-AB-3	HENDR 2020-A2 A		01/15/2024	Paydown		465,183	465,183	483,790	481,999	0	(16,816)	0	(16,816)	0	465,183	0	0	0	1,350	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		01/15/2024	Paydown		232,592	232,592	241,895	241,000	0	(8,408)	0	(8,408)	0	232,592	0	0	0	675	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		01/15/2024	Paydown		465,183	465,183	483,790	481,999	0	(16,816)	0	(16,816)	0	465,183	0	0	0	1,350	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		02/15/2024	Paydown		298,606	298,606	310,551	309,401	0	(10,794)	0	(10,794)	0	298,606	0	0	0	1,677	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		02/15/2024	Paydown		149,303	149,303	155,275	154,700	0	(5,397)	0	(5,397)	0	149,303	0	0	0	839	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		02/15/2024	Paydown		298,606	298,606	310,551	309,401	0	(10,794)	0	(10,794)	0	298,606	0	0	0	1,677	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		03/15/2024	Paydown		204,034	204,034	212,196	211,410	0	(7,376)	0	(7,376)	0	204,034	0	0	0	1,719	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		03/15/2024	Paydown		102,017	102,017	106,098	105,705	0	(3,688)	0	(3,688)	0	102,017	0	0	0	860	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		03/15/2024	Paydown		204,034	204,034	212,196	211,410	0	(7,376)	0	(7,376)	0	204,034	0	0	0	1,719	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		04/15/2024	Paydown		157,056	157,056	163,338	162,733	0	(5,677)	0	(5,677)	0	157,056	0	0	0	1,764	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		04/15/2024	Paydown		78,528	78,528	81,669	81,367	0	(2,839)	0	(2,839)	0	78,528	0	0	0	882	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		04/15/2024	Paydown		157,056	157,056	163,338	162,733	0	(5,677)	0	(5,677)	0	157,056	0	0	0	1,764	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		05/15/2024	Paydown		256,512	256,512	266,772	265,784	0	(9,273)	0	(9,273)	0	256,512	0	0	0	3,602	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		05/15/2024	Paydown		256,512	256,512	266,772	265,784	0	(9,273)	0	(9,273)	0	256,512	0	0	0	3,602	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		05/15/2024	Paydown		128,256	128,256	133,386	132,892	0	(4,636)	0	(4,636)	0	128,256	0	0	0	1,801	12/15/2079

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46591W-AB-3	HENDR 2020-A2 A		06/15/2024	Paydown		160,631	160,631	167,056	166,438	0	(5,807)	0	(5,807)	0	160,631	0	0	0	2,737	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		06/15/2024	Paydown		80,315	80,315	83,528	83,219	0	(2,903)	0	(2,903)	0	80,315	0	0	0	1,368	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		06/15/2024	Paydown		160,631	160,631	167,056	166,438	0	(5,807)	0	(5,807)	0	160,631	0	0	0	2,737	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		07/15/2024	Paydown		151,389	151,389	157,445	156,862	0	(5,473)	0	(5,473)	0	151,389	0	0	0	2,976	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		07/15/2024	Paydown		75,695	75,695	78,723	78,431	0	(2,736)	0	(2,736)	0	75,695	0	0	0	1,488	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		07/15/2024	Paydown		151,389	151,389	157,445	156,862	0	(5,473)	0	(5,473)	0	151,389	0	0	0	2,976	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		08/15/2024	Paydown		243,734	243,734	253,484	252,545	0	(8,811)	0	(8,811)	0	243,734	0	0	0	5,476	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		08/15/2024	Paydown		121,867	121,867	126,742	126,272	0	(4,405)	0	(4,405)	0	121,867	0	0	0	2,738	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		08/15/2024	Paydown		243,734	243,734	253,484	252,545	0	(8,811)	0	(8,811)	0	243,734	0	0	0	5,476	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		09/15/2024	Paydown		280,201	280,201	291,409	290,330	0	(10,129)	0	(10,129)	0	280,201	0	0	0	7,108	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		09/15/2024	Paydown		140,100	140,100	145,704	145,165	0	(5,065)	0	(5,065)	0	140,100	0	0	0	3,554	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		09/15/2024	Paydown		280,201	280,201	291,409	290,330	0	(10,129)	0	(10,129)	0	280,201	0	0	0	7,108	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		10/15/2024	Paydown		144,098	144,098	149,861	149,307	0	(5,209)	0	(5,209)	0	144,098	0	0	0	4,047	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		10/15/2024	Paydown		72,049	72,049	74,931	74,653	0	(2,604)	0	(2,604)	0	72,049	0	0	0	2,023	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		10/15/2024	Paydown		144,098	144,098	149,861	149,307	0	(5,209)	0	(5,209)	0	144,098	0	0	0	4,047	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		11/15/2024	Paydown		257,226	257,226	267,515	266,524	0	(9,298)	0	(9,298)	0	257,226	0	0	0	7,946	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		11/15/2024	Paydown		128,613	128,613	133,757	133,262	0	(4,649)	0	(4,649)	0	128,613	0	0	0	3,973	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		11/15/2024	Paydown		257,226	257,226	267,515	266,524	0	(9,298)	0	(9,298)	0	257,226	0	0	0	7,946	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		12/15/2024	Paydown		128,284	128,284	133,415	132,921	0	(4,637)	0	(4,637)	0	128,284	0	0	0	4,335	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		12/15/2024	Paydown		64,142	64,142	66,707	66,460	0	(2,319)	0	(2,319)	0	64,142	0	0	0	2,168	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		12/15/2024	Paydown		128,284	128,284	133,415	132,921	0	(4,637)	0	(4,637)	0	128,284	0	0	0	4,335	12/15/2079
466159-AA-8	HENDR 2010-2A A		01/15/2024	Paydown		20,958	20,958	20,950	20,956	0	2	0	2	0	20,958	0	0	0	71	01/15/2048
466159-AA-8	HENDR 2010-2A A		02/15/2024	Paydown		19,236	19,236	19,228	19,234	0	2	0	2	0	19,236	0	0	0	130	01/15/2048
466159-AA-8	HENDR 2010-2A A		03/15/2024	Paydown		21,035	21,035	21,027	21,033	0	2	0	2	0	21,035	0	0	0	214	01/15/2048
466159-AA-8	HENDR 2010-2A A		04/15/2024	Paydown		30,535	30,535	30,523	30,532	0	3	0	3	0	30,535	0	0	0	414	01/15/2048
466159-AA-8	HENDR 2010-2A A		05/15/2024	Paydown		26,299	26,299	26,288	26,296	0	3	0	3	0	26,299	0	0	0	446	01/15/2048
466159-AA-8	HENDR 2010-2A A		06/15/2024	Paydown		20,481	20,481	20,473	20,479	0	2	0	2	0	20,481	0	0	0	417	01/15/2048
466159-AA-8	HENDR 2010-2A A		07/15/2024	Paydown		19,609	19,609	19,601	19,607	0	2	0	2	0	19,609	0	0	0	466	01/15/2048
466159-AA-8	HENDR 2010-2A A		08/15/2024	Paydown		30,000	30,000	29,988	29,997	0	3	0	3	0	30,000	0	0	0	814	01/15/2048
466159-AA-8	HENDR 2010-2A A		09/15/2024	Paydown		31,525	31,525	31,513	31,522	0	3	0	3	0	31,525	0	0	0	962	01/15/2048
466159-AA-8	HENDR 2010-2A A		10/15/2024	Paydown		33,244	33,244	33,231	33,241	0	4	0	4	0	33,244	0	0	0	1,128	01/15/2048
466159-AA-8	HENDR 2010-2A A		10/21/2024	ATHENE ANNUITY		636,412	636,873	636,617	636,804	0	15	0	15	0	636,819	0	(406)	(406)	22,033	01/15/2048
466159-AB-6	HENDR 2010-2A B		01/15/2024	Paydown		3,838	3,838	3,837	3,838	0	0	0	0	0	3,838	0	0	0	24	01/15/2050
466159-AB-6	HENDR 2010-2A B		02/15/2024	Paydown		3,522	3,522	3,521	3,522	0	0	0	0	0	3,522	0	0	0	44	01/15/2050
466159-AB-6	HENDR 2010-2A B		03/15/2024	Paydown		3,852	3,852	3,851	3,852	0	0	0	0	0	3,852	0	0	0	72	01/15/2050
466159-AB-6	HENDR 2010-2A B		04/15/2024	Paydown		5,592	5,592	5,590	5,591	0	0	0	0	0	5,592	0	0	0	139	01/15/2050
466159-AB-6	HENDR 2010-2A B		05/15/2024	Paydown		4,816	4,816	4,814	4,815	0	0	0	0	0	4,816	0	0	0	150	01/15/2050
466159-AB-6	HENDR 2010-2A B		06/15/2024	Paydown		3,750	3,750	3,749	3,750	0	0	0	0	0	3,750	0	0	0	140	01/15/2050
466159-AB-6	HENDR 2010-2A B		07/15/2024	Paydown		3,591	3,591	3,590	3,591	0	0	0	0	0	3,591	0	0	0	156	01/15/2050
466159-AB-6	HENDR 2010-2A B		08/15/2024	Paydown		5,494	5,494	5,492	5,493	0	0	0	0	0	5,494	0	0	0	273	01/15/2050
466159-AB-6	HENDR 2010-2A B		09/15/2024	Paydown		5,773	5,773	5,771	5,772	0	0	0	0	0	5,773	0	0	0	323	01/15/2050
466159-AB-6	HENDR 2010-2A B		10/15/2024	Paydown		6,088	6,088	6,086	6,087	0	0	0	0	0	6,088	0	0	0	378	01/15/2050
466159-AB-6	HENDR 2010-2A B		11/15/2024	Paydown		4,202	4,202	4,201	4,202	0	0	0	0	0	4,202	0	0	0	287	01/15/2050
466159-AB-6	HENDR 2010-2A B		12/15/2024	Paydown		3,472	3,472	3,470	3,471	0	0	0	0	0	3,472	0	0	0	259	01/15/2050
46616M-AA-8	HENDR 2010-3A A		01/15/2024	Paydown		14,795	14,795	14,792	14,794	0	1	0	1	0	14,795	0	0	0	47	12/15/2048
46616M-AA-8	HENDR 2010-3A A		02/15/2024	Paydown		15,515	15,515	15,512	15,514	0	1	0	1	0	15,515	0	0	0	99	12/15/2048
46616M-AA-8	HENDR 2010-3A A		03/15/2024	Paydown		8,302	8,302	8,301	8,302	0	0	0	0	0	8,302	0	0	0	79	12/15/2048
46616M-AA-8	HENDR 2010-3A A		04/15/2024	Paydown		10,403	10,403	10,401	10,402	0	1	0	1	0	10,403	0	0	0	132	12/15/2048
46616M-AA-8	HENDR 2010-3A A		05/15/2024	Paydown		8,675	8,675	8,673	8,674	0	1	0	1	0	8,675	0	0	0	138	12/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46616M-AA-8	HENDR 2010-3A A		06/15/2024	Paydown		11,579	11,579	11,577	11,578	0	1	0	1	0	11,579	0	0	0	221	12/15/2048
46616M-AA-8	HENDR 2010-3A A		07/15/2024	Paydown		7,304	7,304	7,303	7,304	0	0	0	0	0	7,304	0	0	0	163	12/15/2048
46616M-AA-8	HENDR 2010-3A A		08/15/2024	Paydown		10,717	10,717	10,715	10,717	0	1	0	1	0	10,717	0	0	0	273	12/15/2048
46616M-AA-8	HENDR 2010-3A A		09/15/2024	Paydown		9,141	9,141	9,139	9,140	0	1	0	1	0	9,141	0	0	0	262	12/15/2048
46616M-AA-8	HENDR 2010-3A A		10/15/2024	Paydown		10,577	10,577	10,575	10,576	0	1	0	1	0	10,577	0	0	0	337	12/15/2048
46616M-AA-8	HENDR 2010-3A A		11/15/2024	Paydown		22,115	22,115	22,111	22,114	0	1	0	1	0	22,115	0	0	0	774	12/15/2048
46616M-AA-8	HENDR 2010-3A A		12/15/2024	Paydown		11,662	11,662	11,659	11,661	0	1	0	1	0	11,662	0	0	0	445	12/15/2048
46616M-AB-6	HENDR 2010-3A B		01/15/2024	Paydown		7,615	7,615	7,615	7,615	0	0	0	0	0	7,615	0	0	0	43	12/15/2050
46616M-AB-6	HENDR 2010-3A B		02/15/2024	Paydown		7,985	7,985	7,985	7,985	0	0	0	0	0	7,985	0	0	0	91	12/15/2050
46616M-AB-6	HENDR 2010-3A B		03/15/2024	Paydown		4,273	4,273	4,273	4,273	0	0	0	0	0	4,273	0	0	0	73	12/15/2050
46616M-AB-6	HENDR 2010-3A B		04/15/2024	Paydown		5,354	5,354	5,354	5,354	0	0	0	0	0	5,354	0	0	0	122	12/15/2050
46616M-AB-6	HENDR 2010-3A B		05/15/2024	Paydown		4,465	4,465	4,465	4,465	0	0	0	0	0	4,465	0	0	0	127	12/15/2050
46616M-AB-6	HENDR 2010-3A B		06/15/2024	Paydown		5,960	5,960	5,959	5,959	0	0	0	0	0	5,960	0	0	0	204	12/15/2050
46616M-AB-6	HENDR 2010-3A B		07/15/2024	Paydown		3,759	3,759	3,759	3,759	0	0	0	0	0	3,759	0	0	0	150	12/15/2050
46616M-AB-6	HENDR 2010-3A B		08/15/2024	Paydown		5,516	5,516	5,516	5,516	0	0	0	0	0	5,516	0	0	0	252	12/15/2050
46616M-AB-6	HENDR 2010-3A B		09/15/2024	Paydown		4,705	4,705	4,704	4,704	0	0	0	0	0	4,705	0	0	0	242	12/15/2050
46616M-AB-6	HENDR 2010-3A B		10/15/2024	Paydown		5,444	5,444	5,444	5,444	0	0	0	0	0	5,444	0	0	0	311	12/15/2050
46616M-AB-6	HENDR 2010-3A B		11/15/2024	Paydown		11,382	11,382	11,382	11,382	0	0	0	0	0	11,382	0	0	0	715	12/15/2050
46616M-AB-6	HENDR 2010-3A B		12/15/2024	Paydown		6,002	6,002	6,002	6,002	0	0	0	0	0	6,002	0	0	0	411	12/15/2050
46616P-AA-1	HENDR 2011-1A A		01/15/2024	Paydown		35,447	35,447	35,438	35,441	0	6	0	6	0	35,447	0	0	0	139	10/15/2056
46616P-AA-1	HENDR 2011-1A A		02/15/2024	Paydown		21,951	21,951	21,945	21,947	0	4	0	4	0	21,951	0	0	0	172	10/15/2056
46616P-AA-1	HENDR 2011-1A A		03/15/2024	Paydown		23,040	23,040	23,034	23,035	0	4	0	4	0	23,040	0	0	0	271	10/15/2056
46616P-AA-1	HENDR 2011-1A A		04/15/2024	Paydown		23,423	23,423	23,417	23,419	0	4	0	4	0	23,423	0	0	0	367	10/15/2056
46616P-AA-1	HENDR 2011-1A A		05/15/2024	Paydown		30,765	30,765	30,757	30,759	0	6	0	6	0	30,765	0	0	0	603	10/15/2056
46616P-AA-1	HENDR 2011-1A A		06/15/2024	Paydown		40,443	40,443	40,432	40,436	0	7	0	7	0	40,443	0	0	0	950	10/15/2056
46616P-AA-1	HENDR 2011-1A A		07/15/2024	Paydown		20,795	20,795	20,789	20,791	0	4	0	4	0	20,795	0	0	0	570	10/15/2056
46616P-AA-1	HENDR 2011-1A A		08/15/2024	Paydown		24,234	24,234	24,228	24,230	0	4	0	4	0	24,234	0	0	0	759	10/15/2056
46616P-AA-1	HENDR 2011-1A A		09/15/2024	Paydown		37,949	37,949	37,939	37,942	0	7	0	7	0	37,949	0	0	0	1,338	10/15/2056
46616P-AA-1	HENDR 2011-1A A		10/15/2024	Paydown		21,932	21,932	21,926	21,928	0	4	0	4	0	21,932	0	0	0	859	10/15/2056
46616P-AA-1	HENDR 2011-1A A		11/15/2024	Paydown		26,231	26,231	26,224	26,226	0	5	0	5	0	26,231	0	0	0	1,130	10/15/2056
46616P-AA-1	HENDR 2011-1A A		12/15/2024	Paydown		16,079	16,079	16,075	16,076	0	3	0	3	0	16,079	0	0	0	756	10/15/2056
46616Y-AA-2	HENDR 2012-2A A		01/15/2024	Paydown		19,851	19,851	19,845	19,846	0	5	0	5	0	19,851	0	0	0	64	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		01/15/2024	Paydown		19,851	19,851	19,845	19,846	0	5	0	5	0	19,851	0	0	0	64	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		02/15/2024	Paydown		29,286	29,286	29,276	29,279	0	7	0	7	0	29,286	0	0	0	187	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		02/15/2024	Paydown		29,286	29,286	29,276	29,279	0	7	0	7	0	29,286	0	0	0	187	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		03/15/2024	Paydown		25,933	25,933	25,924	25,926	0	7	0	7	0	25,933	0	0	0	249	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		03/15/2024	Paydown		25,933	25,933	25,924	25,926	0	7	0	7	0	25,933	0	0	0	249	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		04/15/2024	Paydown		23,721	23,721	23,713	23,715	0	6	0	6	0	23,721	0	0	0	304	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		04/15/2024	Paydown		23,721	23,721	23,713	23,715	0	6	0	6	0	23,721	0	0	0	304	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		05/15/2024	Paydown		16,849	16,849	16,843	16,845	0	4	0	4	0	16,849	0	0	0	270	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		05/15/2024	Paydown		16,849	16,849	16,843	16,845	0	4	0	4	0	16,849	0	0	0	270	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		06/15/2024	Paydown		29,943	29,943	29,933	29,935	0	8	0	8	0	29,943	0	0	0	575	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		06/15/2024	Paydown		29,943	29,943	29,933	29,935	0	8	0	8	0	29,943	0	0	0	575	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		07/15/2024	Paydown		13,494	13,494	13,490	13,491	0	3	0	3	0	13,494	0	0	0	302	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		07/15/2024	Paydown		13,494	13,494	13,490	13,491	0	3	0	3	0	13,494	0	0	0	302	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		08/15/2024	Paydown		18,681	18,681	18,674	18,676	0	5	0	5	0	18,681	0	0	0	478	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		08/15/2024	Paydown		18,681	18,681	18,674	18,676	0	5	0	5	0	18,681	0	0	0	478	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		09/15/2024	Paydown		26,111	26,111	26,103	26,105	0	7	0	7	0	26,111	0	0	0	752	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		09/15/2024	Paydown		26,111	26,111	26,103	26,105	0	7	0	7	0	26,111	0	0	0	752	10/15/2059

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46616Y-AA-2	HENDR 2012-2A A		10/15/2024	Paydown		8,514	8,514	8,511	8,512	0	2	0	2	0	8,514	0	0	0	273	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		10/15/2024	Paydown		8,514	8,514	8,511	8,512	0	2	0	2	0	8,514	0	0	0	273	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		11/15/2024	Paydown		17,390	17,390	17,384	17,385	0	4	0	4	0	17,390	0	0	0	612	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		11/15/2024	Paydown		17,390	17,390	17,384	17,385	0	4	0	4	0	17,390	0	0	0	612	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		12/15/2024	Paydown		16,520	16,520	16,515	16,516	0	4	0	4	0	16,520	0	0	0	634	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		12/15/2024	Paydown		16,520	16,520	16,515	16,516	0	4	0	4	0	16,520	0	0	0	634	10/15/2059
46616Y-AC-8	HENDR 2012-2A B		01/15/2024	Paydown		14,522	14,522	14,512	14,516	0	7	0	7	0	14,522	0	0	0	82	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		02/15/2024	Paydown		21,424	21,424	21,409	21,414	0	10	0	10	0	21,424	0	0	0	242	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		03/15/2024	Paydown		18,971	18,971	18,958	18,962	0	9	0	9	0	18,971	0	0	0	321	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		04/15/2024	Paydown		17,353	17,353	17,341	17,345	0	8	0	8	0	17,353	0	0	0	392	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		05/15/2024	Paydown		12,326	12,326	12,317	12,320	0	6	0	6	0	12,326	0	0	0	348	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		06/15/2024	Paydown		21,905	21,905	21,889	21,895	0	10	0	10	0	21,905	0	0	0	741	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		07/15/2024	Paydown		9,872	9,872	9,865	9,867	0	5	0	5	0	9,872	0	0	0	390	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		08/15/2024	Paydown		13,666	13,666	13,656	13,660	0	6	0	6	0	13,666	0	0	0	617	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		09/15/2024	Paydown		19,102	19,102	19,088	19,093	0	9	0	9	0	19,102	0	0	0	970	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		10/15/2024	Paydown		6,229	6,229	6,224	6,226	0	3	0	3	0	6,229	0	0	0	351	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		11/15/2024	Paydown		12,721	12,721	12,712	12,715	0	6	0	6	0	12,721	0	0	0	789	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		12/15/2024	Paydown		12,086	12,086	12,077	12,080	0	6	0	6	0	12,086	0	0	0	818	10/17/2061
46617A-AB-1	HENDR 2012-3A B		01/16/2024	Paydown		22,306	22,306	22,306	22,306	0	0	0	0	0	22,306	0	0	0	119	09/15/2067
46617A-AB-1	HENDR 2012-3A B		02/15/2024	Paydown		16,633	16,633	16,633	16,633	0	0	0	0	0	16,633	0	0	0	171	09/15/2067
46617A-AB-1	HENDR 2012-3A B		03/15/2024	Paydown		14,147	14,147	14,147	14,147	0	0	0	0	0	14,147	0	0	0	218	09/15/2067
46617A-AB-1	HENDR 2012-3A B		04/15/2024	Paydown		22,161	22,161	22,160	22,161	0	0	0	0	0	22,161	0	0	0	456	09/15/2067
46617A-AB-1	HENDR 2012-3A B		05/15/2024	Paydown		10,243	10,243	10,243	10,243	0	0	0	0	0	10,243	0	0	0	263	09/15/2067
46617A-AB-1	HENDR 2012-3A B		06/17/2024	Paydown		15,430	15,430	15,430	15,430	0	0	0	0	0	15,430	0	0	0	481	09/15/2067
46617A-AB-1	HENDR 2012-3A B		07/15/2024	Paydown		21,707	21,707	21,706	21,707	0	0	0	0	0	21,707	0	0	0	781	09/15/2067
46617A-AB-1	HENDR 2012-3A B		08/15/2024	Paydown		10,535	10,535	10,535	10,535	0	0	0	0	0	10,535	0	0	0	433	09/15/2067
46617A-AB-1	HENDR 2012-3A B		09/16/2024	Paydown		23,493	23,493	23,492	23,493	0	0	0	0	0	23,493	0	0	0	1,091	09/15/2067
46617A-AB-1	HENDR 2012-3A B		10/15/2024	Paydown		30,843	30,843	30,843	30,843	0	0	0	0	0	30,843	0	0	0	1,586	09/15/2067
46617A-AB-1	HENDR 2012-3A B		11/15/2024	Paydown		9,602	9,602	9,602	9,602	0	0	0	0	0	9,602	0	0	0	543	09/15/2067
46617A-AB-1	HENDR 2012-3A B		12/16/2024	Paydown		8,543	8,543	8,543	8,543	0	0	0	0	0	8,543	0	0	0	529	09/15/2067
46617F-AA-2	HENDR 2013-1A A		01/16/2024	Paydown		23,082	23,082	23,066	23,066	0	16	0	16	0	23,082	0	0	0	64	04/15/2067
46617F-AA-2	HENDR 2013-1A A		02/15/2024	Paydown		24,311	24,311	24,294	24,294	0	17	0	17	0	24,311	0	0	0	130	04/15/2067
46617F-AA-2	HENDR 2013-1A A		03/15/2024	Paydown		35,859	35,859	35,834	35,834	0	25	0	25	0	35,859	0	0	0	289	04/15/2067
46617F-AA-2	HENDR 2013-1A A		04/15/2024	Paydown		22,337	22,337	22,322	22,322	0	16	0	16	0	22,337	0	0	0	240	04/15/2067
46617F-AA-2	HENDR 2013-1A A		05/15/2024	Paydown		14,095	14,095	14,085	14,085	0	10	0	10	0	14,095	0	0	0	189	04/15/2067
46617F-AA-2	HENDR 2013-1A A		06/17/2024	Paydown		43,125	43,125	43,095	43,095	0	30	0	30	0	43,125	0	0	0	702	04/15/2067
46617F-AA-2	HENDR 2013-1A A		07/15/2024	Paydown		29,647	29,647	29,627	29,627	0	21	0	21	0	29,647	0	0	0	557	04/15/2067
46617F-AA-2	HENDR 2013-1A A		08/15/2024	Paydown		34,074	34,074	34,050	34,050	0	24	0	24	0	34,074	0	0	0	731	04/15/2067
46617F-AA-2	HENDR 2013-1A A		09/16/2024	Paydown		26,598	26,598	26,580	26,580	0	18	0	18	0	26,598	0	0	0	645	04/15/2067
46617F-AA-2	HENDR 2013-1A A		10/15/2024	Paydown		21,316	21,316	21,302	21,302	0	15	0	15	0	21,316	0	0	0	572	04/15/2067
46617F-AA-2	HENDR 2013-1A A		11/15/2024	Paydown		21,260	21,260	21,246	21,246	0	15	0	15	0	21,260	0	0	0	628	04/15/2067
46617F-AA-2	HENDR 2013-1A A		12/16/2024	Paydown		25,183	25,183	25,166	25,166	0	17	0	17	0	25,183	0	0	0	813	04/15/2067
46617J-AA-4	HENDR 2013-2A A		01/16/2024	Paydown		26,497	26,497	26,497	26,497	0	0	0	0	0	26,497	0	0	0	96	03/15/2062
46617J-AA-4	HENDR 2013-2A A		02/15/2024	Paydown		16,551	16,551	16,551	16,551	0	0	0	0	0	16,551	0	0	0	116	03/15/2062
46617J-AA-4	HENDR 2013-2A A		03/15/2024	Paydown		27,804	27,804	27,804	27,804	0	0	0	0	0	27,804	0	0	0	293	03/15/2062
46617J-AA-4	HENDR 2013-2A A		04/15/2024	Paydown		33,668	33,668	33,668	33,668	0	0	0	0	0	33,668	0	0	0	472	03/15/2062
46617J-AA-4	HENDR 2013-2A A		05/15/2024	Paydown		16,518	16,518	16,518	16,518	0	0	0	0	0	16,518	0	0	0	290	03/15/2062
46617J-AA-4	HENDR 2013-2A A		06/17/2024	Paydown		22,882	22,882	22,882	22,882	0	0	0	0	0	22,882	0	0	0	487	03/15/2062
46617J-AA-4	HENDR 2013-2A A		07/15/2024	Paydown		24,438	24,438	24,438	24,438	0	0	0	0	0	24,438	0	0	0	600	03/15/2062

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617J-AA-4	HENDR 2013-2A A		08/15/2024	Paydown		39,008	39,008	39,008	39,008	0	0	0	0	0	39,008	0	0	0	1,095	03/15/2062
46617J-AA-4	HENDR 2013-2A A		09/16/2024	Paydown		47,833	47,833	47,833	47,833	0	0	0	0	0	47,833	0	0	0	1,516	03/15/2062
46617J-AA-4	HENDR 2013-2A A		10/15/2024	Paydown		23,224	23,224	23,224	23,224	0	0	0	0	0	23,224	0	0	0	815	03/15/2062
46617J-AA-4	HENDR 2013-2A A		11/15/2024	Paydown		23,022	23,022	23,022	23,022	0	0	0	0	0	23,022	0	0	0	888	03/15/2062
46617J-AA-4	HENDR 2013-2A A		12/16/2024	Paydown		23,470	23,470	23,470	23,470	0	0	0	0	0	23,470	0	0	0	991	03/15/2062
46617J-AB-2	HENDR 2013-2A B		01/15/2024	Paydown		17,271	17,271	17,271	17,271	0	0	0	0	0	17,271	0	0	0	84	03/17/2064
46617J-AB-2	HENDR 2013-2A B		02/15/2024	Paydown		10,788	10,788	10,788	10,788	0	0	0	0	0	10,788	0	0	0	102	03/17/2064
46617J-AB-2	HENDR 2013-2A B		03/15/2024	Paydown		18,123	18,123	18,123	18,123	0	0	0	0	0	18,123	0	0	0	257	03/17/2064
46617J-AB-2	HENDR 2013-2A B		04/15/2024	Paydown		21,944	21,944	21,944	21,944	0	0	0	0	0	21,944	0	0	0	415	03/17/2064
46617J-AB-2	HENDR 2013-2A B		05/15/2024	Paydown		10,767	10,767	10,767	10,767	0	0	0	0	0	10,767	0	0	0	255	03/17/2064
46617J-AB-2	HENDR 2013-2A B		06/15/2024	Paydown		14,915	14,915	14,915	14,915	0	0	0	0	0	14,915	0	0	0	428	03/17/2064
46617J-AB-2	HENDR 2013-2A B		07/15/2024	Paydown		15,929	15,929	15,929	15,929	0	0	0	0	0	15,929	0	0	0	528	03/17/2064
46617J-AB-2	HENDR 2013-2A B		08/15/2024	Paydown		25,425	25,425	25,425	25,425	0	0	0	0	0	25,425	0	0	0	963	03/17/2064
46617J-AB-2	HENDR 2013-2A B		09/15/2024	Paydown		31,177	31,177	31,177	31,177	0	0	0	0	0	31,177	0	0	0	1,333	03/17/2064
46617J-AB-2	HENDR 2013-2A B		10/15/2024	Paydown		15,137	15,137	15,137	15,137	0	0	0	0	0	15,137	0	0	0	717	03/17/2064
46617J-AB-2	HENDR 2013-2A B		11/15/2024	Paydown		15,005	15,005	15,005	15,005	0	0	0	0	0	15,005	0	0	0	781	03/17/2064
46617J-AB-2	HENDR 2013-2A B		12/15/2024	Paydown		15,298	15,298	15,298	15,298	0	0	0	0	0	15,298	0	0	0	871	03/17/2064
46617L-AA-9	HENDR 2013-3A A		01/16/2024	Paydown		30,982	30,982	30,957	30,980	0	2	0	2	0	30,982	0	0	0	109	01/17/2073
46617L-AA-9	HENDR 2013-3A A		01/16/2024	Paydown		21,262	21,262	21,245	21,261	0	1	0	1	0	21,262	0	0	0	75	01/17/2073
46617L-AA-9	HENDR 2013-3A A		01/16/2024	Paydown		14,580	14,580	14,580	14,580	0	0	0	0	0	14,580	0	0	0	51	01/17/2073
46617L-AA-9	HENDR 2013-3A A		02/15/2024	Paydown		26,672	26,672	26,651	26,671	0	2	0	2	0	26,672	0	0	0	181	01/17/2073
46617L-AA-9	HENDR 2013-3A A		02/15/2024	Paydown		18,304	18,304	18,290	18,303	0	1	0	1	0	18,304	0	0	0	124	01/17/2073
46617L-AA-9	HENDR 2013-3A A		02/15/2024	Paydown		12,552	12,552	12,552	12,552	0	0	0	0	0	12,552	0	0	0	85	01/17/2073
46617L-AA-9	HENDR 2013-3A A		03/15/2024	Paydown		15,027	15,027	15,015	15,027	0	1	0	1	0	15,027	0	0	0	153	01/17/2073
46617L-AA-9	HENDR 2013-3A A		03/15/2024	Paydown		10,313	10,313	10,305	10,312	0	1	0	1	0	10,313	0	0	0	105	01/17/2073
46617L-AA-9	HENDR 2013-3A A		03/15/2024	Paydown		7,072	7,072	7,072	7,072	0	0	0	0	0	7,072	0	0	0	72	01/17/2073
46617L-AA-9	HENDR 2013-3A A		04/15/2024	Paydown		16,520	16,520	16,507	16,519	0	1	0	1	0	16,520	0	0	0	225	01/17/2073
46617L-AA-9	HENDR 2013-3A A		04/15/2024	Paydown		11,337	11,337	11,328	11,337	0	1	0	1	0	11,337	0	0	0	154	01/17/2073
46617L-AA-9	HENDR 2013-3A A		04/15/2024	Paydown		7,774	7,774	7,774	7,774	0	0	0	0	0	7,774	0	0	0	106	01/17/2073
46617L-AA-9	HENDR 2013-3A A		05/15/2024	Paydown		11,831	11,831	11,822	11,831	0	1	0	1	0	11,831	0	0	0	201	01/17/2073
46617L-AA-9	HENDR 2013-3A A		05/15/2024	Paydown		8,120	8,120	8,113	8,119	0	0	0	0	0	8,120	0	0	0	138	01/17/2073
46617L-AA-9	HENDR 2013-3A A		05/15/2024	Paydown		5,568	5,568	5,568	5,568	0	0	0	0	0	5,568	0	0	0	95	01/17/2073
46617L-AA-9	HENDR 2013-3A A		06/17/2024	Paydown		20,530	20,530	20,513	20,529	0	1	0	1	0	20,530	0	0	0	423	01/17/2073
46617L-AA-9	HENDR 2013-3A A		06/17/2024	Paydown		14,089	14,089	14,078	14,088	0	1	0	1	0	14,089	0	0	0	291	01/17/2073
46617L-AA-9	HENDR 2013-3A A		06/17/2024	Paydown		9,661	9,661	9,661	9,661	0	0	0	0	0	9,661	0	0	0	199	01/17/2073
46617L-AA-9	HENDR 2013-3A A		07/15/2024	Paydown		18,538	18,538	18,523	18,537	0	1	0	1	0	18,538	0	0	0	441	01/17/2073
46617L-AA-9	HENDR 2013-3A A		07/15/2024	Paydown		12,722	12,722	12,712	12,721	0	1	0	1	0	12,722	0	0	0	303	01/17/2073
46617L-AA-9	HENDR 2013-3A A		07/15/2024	Paydown		8,724	8,724	8,724	8,724	0	0	0	0	0	8,724	0	0	0	208	01/17/2073
46617L-AA-9	HENDR 2013-3A A		08/15/2024	Paydown		22,352	22,352	22,334	22,351	0	1	0	1	0	22,352	0	0	0	608	01/17/2073
46617L-AA-9	HENDR 2013-3A A		08/15/2024	Paydown		15,340	15,340	15,327	15,339	0	1	0	1	0	15,340	0	0	0	417	01/17/2073
46617L-AA-9	HENDR 2013-3A A		08/15/2024	Paydown		10,519	10,519	10,519	10,519	0	0	0	0	0	10,519	0	0	0	286	01/17/2073
46617L-AA-9	HENDR 2013-3A A		09/16/2024	Paydown		18,084	18,084	18,069	18,083	0	1	0	1	0	18,084	0	0	0	555	01/17/2073
46617L-AA-9	HENDR 2013-3A A		09/16/2024	Paydown		12,411	12,411	12,401	12,410	0	1	0	1	0	12,411	0	0	0	381	01/17/2073
46617L-AA-9	HENDR 2013-3A A		09/16/2024	Paydown		8,510	8,510	8,510	8,510	0	0	0	0	0	8,510	0	0	0	261	01/17/2073
46617L-AA-9	HENDR 2013-3A A		10/15/2024	Paydown		10,596	10,596	10,588	10,596	0	1	0	1	0	10,596	0	0	0	360	01/17/2073
46617L-AA-9	HENDR 2013-3A A		10/15/2024	Paydown		7,272	7,272	7,266	7,272	0	0	0	0	0	7,272	0	0	0	247	01/17/2073
46617L-AA-9	HENDR 2013-3A A		10/15/2024	Paydown		4,986	4,987	4,987	4,987	0	0	0	0	0	4,986	0	0	0	170	01/17/2073
46617L-AA-9	HENDR 2013-3A A		11/15/2024	Paydown		17,624	17,624	17,610	17,623	0	1	0	1	0	17,624	0	0	0	659	01/17/2073
46617L-AA-9	HENDR 2013-3A A		11/15/2024	Paydown		12,095	12,095	12,085	12,094	0	1	0	1	0	12,095	0	0	0	452	01/17/2073

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617L-AA-9	HENDR 2013-3A A		11/15/2024	Paydown		8,294	8,294	8,294	8,294	0	0	0	0	0	8,294	0	0	0	310	01/17/2073
46617L-AA-9	HENDR 2013-3A A		12/16/2024	Paydown		26,155	26,155	26,134	26,153	0	2	0	2	0	26,155	0	0	0	1,070	01/17/2073
46617L-AA-9	HENDR 2013-3A A		12/16/2024	Paydown		17,949	17,949	17,935	17,948	0	1	0	1	0	17,949	0	0	0	734	01/17/2073
46617L-AA-9	HENDR 2013-3A A		12/16/2024	Paydown		12,308	12,308	12,308	12,308	0	0	0	0	0	12,308	0	0	0	504	01/17/2073
46617T-AA-2	HENDR 2014-1A A		01/15/2024	Paydown		10,903	10,903	10,897	10,903	0	0	0	0	0	10,903	0	0	0	36	03/15/2063
46617T-AA-2	HENDR 2014-1A A		02/15/2024	Paydown		14,689	14,689	14,680	14,689	0	0	0	0	0	14,689	0	0	0	97	03/15/2063
46617T-AA-2	HENDR 2014-1A A		03/15/2024	Paydown		16,881	16,881	16,871	16,881	0	0	0	0	0	16,881	0	0	0	167	03/15/2063
46617T-AA-2	HENDR 2014-1A A		04/15/2024	Paydown		15,076	15,076	15,067	15,076	0	0	0	0	0	15,076	0	0	0	199	03/15/2063
46617T-AA-2	HENDR 2014-1A A		05/15/2024	Paydown		8,739	8,739	8,734	8,739	0	0	0	0	0	8,739	0	0	0	144	03/15/2063
46617T-AA-2	HENDR 2014-1A A		06/15/2024	Paydown		17,651	17,651	17,642	17,651	0	0	0	0	0	17,651	0	0	0	350	03/15/2063
46617T-AA-2	HENDR 2014-1A A		07/15/2024	Paydown		13,184	13,184	13,176	13,184	0	0	0	0	0	13,184	0	0	0	305	03/15/2063
46617T-AA-2	HENDR 2014-1A A		08/15/2024	Paydown		26,662	26,662	26,647	26,662	0	0	0	0	0	26,662	0	0	0	704	03/15/2063
46617T-AA-2	HENDR 2014-1A A		09/15/2024	Paydown		14,670	14,670	14,661	14,670	0	0	0	0	0	14,670	0	0	0	436	03/15/2063
46617T-AA-2	HENDR 2014-1A A		10/15/2024	Paydown		27,349	27,349	27,334	27,349	0	0	0	0	0	27,349	0	0	0	903	03/15/2063
46617T-AA-2	HENDR 2014-1A A		11/15/2024	Paydown		30,547	30,547	30,530	30,547	0	0	0	0	0	30,547	0	0	0	1,109	03/15/2063
46617T-AA-2	HENDR 2014-1A A		12/15/2024	Paydown		22,031	22,031	22,019	22,031	0	0	0	0	0	22,031	0	0	0	872	03/15/2063
46617T-AB-0	HENDR 2014-1A B		01/15/2024	Paydown		7,034	7,034	7,028	7,034	0	0	0	0	0	7,034	0	0	0	29	03/16/2065
46617T-AB-0	HENDR 2014-1A B		02/15/2024	Paydown		9,477	9,477	9,469	9,477	0	0	0	0	0	9,477	0	0	0	78	03/16/2065
46617T-AB-0	HENDR 2014-1A B		03/15/2024	Paydown		10,891	10,891	10,882	10,891	0	0	0	0	0	10,891	0	0	0	134	03/16/2065
46617T-AB-0	HENDR 2014-1A B		04/15/2024	Paydown		9,726	9,726	9,719	9,726	0	0	0	0	0	9,726	0	0	0	160	03/16/2065
46617T-AB-0	HENDR 2014-1A B		05/15/2024	Paydown		5,638	5,638	5,634	5,638	0	0	0	0	0	5,638	0	0	0	116	03/16/2065
46617T-AB-0	HENDR 2014-1A B		06/15/2024	Paydown		11,388	11,388	11,379	11,388	0	0	0	0	0	11,388	0	0	0	281	03/16/2065
46617T-AB-0	HENDR 2014-1A B		07/15/2024	Paydown		8,506	8,506	8,499	8,506	0	0	0	0	0	8,506	0	0	0	245	03/16/2065
46617T-AB-0	HENDR 2014-1A B		08/15/2024	Paydown		17,202	17,202	17,188	17,202	0	0	0	0	0	17,202	0	0	0	566	03/16/2065
46617T-AB-0	HENDR 2014-1A B		09/15/2024	Paydown		9,464	9,464	9,457	9,464	0	0	0	0	0	9,464	0	0	0	351	03/16/2065
46617T-AB-0	HENDR 2014-1A B		10/15/2024	Paydown		17,645	17,645	17,631	17,645	0	0	0	0	0	17,645	0	0	0	726	03/16/2065
46617T-AB-0	HENDR 2014-1A B		11/15/2024	Paydown		19,708	19,708	19,692	19,708	0	0	0	0	0	19,708	0	0	0	892	03/16/2065
46617T-AB-0	HENDR 2014-1A B		12/15/2024	Paydown		14,214	14,214	14,202	14,214	0	0	0	0	0	14,214	0	0	0	702	03/16/2065
46618A-AA-2	HENDR 2014-2A A		01/15/2024	Paydown		15,031	15,031	15,021	15,021	0	10	0	10	0	15,031	0	0	0	45	01/17/2073
46618A-AA-2	HENDR 2014-2A A		01/15/2024	Paydown		10,021	10,021	10,014	10,014	0	6	0	6	0	10,021	0	0	0	30	01/17/2073
46618A-AA-2	HENDR 2014-2A A		02/15/2024	Paydown		17,757	17,757	17,745	17,745	0	12	0	12	0	17,757	0	0	0	107	01/17/2073
46618A-AA-2	HENDR 2014-2A A		02/15/2024	Paydown		11,838	11,838	11,830	11,830	0	8	0	8	0	11,838	0	0	0	71	01/17/2073
46618A-AA-2	HENDR 2014-2A A		03/15/2024	Paydown		17,206	17,206	17,195	17,195	0	11	0	11	0	17,206	0	0	0	155	01/17/2073
46618A-AA-2	HENDR 2014-2A A		03/15/2024	Paydown		11,471	11,471	11,464	11,464	0	7	0	7	0	11,471	0	0	0	104	01/17/2073
46618A-AA-2	HENDR 2014-2A A		04/15/2024	Paydown		13,752	13,752	13,743	13,743	0	9	0	9	0	13,752	0	0	0	165	01/17/2073
46618A-AA-2	HENDR 2014-2A A		04/15/2024	Paydown		9,168	9,168	9,162	9,162	0	6	0	6	0	9,168	0	0	0	110	01/17/2073
46618A-AA-2	HENDR 2014-2A A		05/15/2024	Paydown		22,579	22,579	22,564	22,564	0	15	0	15	0	22,579	0	0	0	340	01/17/2073
46618A-AA-2	HENDR 2014-2A A		05/15/2024	Paydown		15,053	15,053	15,043	15,043	0	10	0	10	0	15,053	0	0	0	226	01/17/2073
46618A-AA-2	HENDR 2014-2A A		06/15/2024	Paydown		14,904	14,904	14,895	14,895	0	10	0	10	0	14,904	0	0	0	269	01/17/2073
46618A-AA-2	HENDR 2014-2A A		06/15/2024	Paydown		9,936	9,936	9,930	9,930	0	6	0	6	0	9,936	0	0	0	179	01/17/2073
46618A-AA-2	HENDR 2014-2A A		07/15/2024	Paydown		16,647	16,647	16,636	16,636	0	11	0	11	0	16,647	0	0	0	351	01/17/2073
46618A-AA-2	HENDR 2014-2A A		07/15/2024	Paydown		11,098	11,098	11,091	11,091	0	7	0	7	0	11,098	0	0	0	234	01/17/2073
46618A-AA-2	HENDR 2014-2A A		08/15/2024	Paydown		18,504	18,504	18,492	18,492	0	12	0	12	0	18,504	0	0	0	445	01/17/2073
46618A-AA-2	HENDR 2014-2A A		08/15/2024	Paydown		12,336	12,336	12,328	12,328	0	8	0	8	0	12,336	0	0	0	297	01/17/2073
46618A-AA-2	HENDR 2014-2A A		09/15/2024	Paydown		19,111	19,111	19,099	19,099	0	12	0	12	0	19,111	0	0	0	517	01/17/2073
46618A-AA-2	HENDR 2014-2A A		09/15/2024	Paydown		12,741	12,741	12,732	12,732	0	8	0	8	0	12,741	0	0	0	345	01/17/2073
46618A-AA-2	HENDR 2014-2A A		10/15/2024	Paydown		14,307	14,307	14,298	14,298	0	9	0	9	0	14,307	0	0	0	430	01/17/2073
46618A-AA-2	HENDR 2014-2A A		10/15/2024	Paydown		9,538	9,538	9,532	9,532	0	6	0	6	0	9,538	0	0	0	287	01/17/2073
46618A-AA-2	HENDR 2014-2A A		11/15/2024	Paydown		10,020	10,020	10,014	10,014	0	6	0	6	0	10,020	0	0	0	332	01/17/2073

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46618A-AA-2	HENDR 2014-2A A		11/15/2024	Paydown		6,680	6,680	6,676	6,676	0	4	0	4	0	6,680	0	0	0	221	01/17/2073
46618A-AA-2	HENDR 2014-2A A		12/15/2024	Paydown		25,872	25,872	25,855	25,855	0	17	0	17	0	25,872	0	0	0	934	01/17/2073
46618A-AA-2	HENDR 2014-2A A		12/15/2024	Paydown		17,248	17,248	17,237	17,237	0	11	0	11	0	17,248	0	0	0	623	01/17/2073
46618A-AB-0	HENDR 2014-2A B		01/15/2024	Paydown		8,490	8,490	8,486	8,487	0	4	0	4	0	8,490	0	0	0	32	01/15/2075
46618A-AB-0	HENDR 2014-2A B		02/15/2024	Paydown		10,030	10,030	10,026	10,026	0	4	0	4	0	10,030	0	0	0	75	01/15/2075
46618A-AB-0	HENDR 2014-2A B		03/15/2024	Paydown		9,719	9,719	9,715	9,715	0	4	0	4	0	9,719	0	0	0	109	01/15/2075
46618A-AB-0	HENDR 2014-2A B		04/15/2024	Paydown		7,768	7,768	7,764	7,765	0	3	0	3	0	7,768	0	0	0	116	01/15/2075
46618A-AB-0	HENDR 2014-2A B		05/15/2024	Paydown		12,754	12,754	12,748	12,749	0	5	0	5	0	12,754	0	0	0	238	01/15/2075
46618A-AB-0	HENDR 2014-2A B		06/15/2024	Paydown		8,419	8,419	8,415	8,415	0	4	0	4	0	8,419	0	0	0	189	01/15/2075
46618A-AB-0	HENDR 2014-2A B		07/15/2024	Paydown		9,403	9,403	9,399	9,399	0	4	0	4	0	9,403	0	0	0	246	01/15/2075
46618A-AB-0	HENDR 2014-2A B		08/15/2024	Paydown		10,452	10,452	10,447	10,448	0	4	0	4	0	10,452	0	0	0	312	01/15/2075
46618A-AB-0	HENDR 2014-2A B		09/15/2024	Paydown		10,795	10,795	10,790	10,791	0	5	0	5	0	10,795	0	0	0	363	01/15/2075
46618A-AB-0	HENDR 2014-2A B		10/15/2024	Paydown		8,082	8,082	8,078	8,078	0	3	0	3	0	8,082	0	0	0	302	01/15/2075
46618A-AB-0	HENDR 2014-2A B		11/15/2024	Paydown		5,660	5,660	5,657	5,658	0	2	0	2	0	5,660	0	0	0	232	01/15/2075
46618A-AB-0	HENDR 2014-2A B		12/15/2024	Paydown		14,614	14,614	14,607	14,608	0	6	0	6	0	14,614	0	0	0	655	01/15/2075
466247-LX-9	JPMMT 2005-A1 5A2		01/01/2024	Paydown		3,055	3,055	2,945	3,055	0	0	0	0	0	3,055	0	0	0	16	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		02/01/2024	Paydown		3,089	3,089	2,978	3,089	0	0	0	0	0	3,089	0	0	0	33	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		03/01/2024	Paydown		3,106	3,106	2,994	3,106	0	0	0	0	0	3,106	0	0	0	49	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		04/01/2024	Paydown		3,123	3,123	3,011	3,123	0	0	0	0	0	3,123	0	0	0	66	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		05/01/2024	Paydown		3,202	3,202	3,087	3,202	0	0	0	0	0	3,202	0	0	0	85	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		06/01/2024	Paydown		3,219	3,219	3,103	3,219	0	0	0	0	0	3,219	0	0	0	102	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		07/01/2024	Paydown		3,236	3,236	3,120	3,236	0	0	0	0	0	3,236	0	0	0	120	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		08/01/2024	Paydown		3,253	3,253	3,136	3,253	0	0	0	0	0	3,253	0	0	0	138	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		09/01/2024	Paydown		3,265	3,265	3,148	3,265	0	0	0	0	0	3,265	0	0	0	157	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		10/01/2024	Paydown		3,126	3,126	3,014	3,126	0	0	0	0	0	3,126	0	0	0	168	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		11/01/2024	Paydown		3,176	3,176	3,062	3,176	0	0	0	0	0	3,176	0	0	0	190	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		12/01/2024	Paydown		3,224	3,224	3,108	3,224	0	0	0	0	0	3,224	0	0	0	212	02/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		01/01/2024	Paydown		616	616	583	615	0	1	0	1	0	616	0	0	0	3	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		01/01/2024	Paydown		616	616	583	615	0	1	0	1	0	616	0	0	0	3	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		02/01/2024	Paydown		4,687	4,687	4,436	4,680	0	7	0	7	0	4,687	0	0	0	48	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		02/01/2024	Paydown		4,687	4,687	4,436	4,680	0	7	0	7	0	4,687	0	0	0	48	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		03/01/2024	Paydown		668	668	632	667	0	1	0	1	0	668	0	0	0	10	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		03/01/2024	Paydown		668	668	632	667	0	1	0	1	0	668	0	0	0	10	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		04/01/2024	Paydown		361	361	342	361	0	1	0	1	0	361	0	0	0	7	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		04/01/2024	Paydown		361	361	342	361	0	1	0	1	0	361	0	0	0	7	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		05/01/2024	Paydown		359	359	340	358	0	1	0	1	0	359	0	0	0	9	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		05/01/2024	Paydown		359	359	340	358	0	1	0	1	0	359	0	0	0	9	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		06/01/2024	Paydown		358	358	339	358	0	1	0	1	0	358	0	0	0	11	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		06/01/2024	Paydown		358	358	339	358	0	1	0	1	0	358	0	0	0	11	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		07/01/2024	Paydown		358	358	339	357	0	1	0	1	0	358	0	0	0	13	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		07/01/2024	Paydown		358	358	339	357	0	1	0	1	0	358	0	0	0	13	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		08/01/2024	Paydown		356	356	337	356	0	1	0	1	0	356	0	0	0	15	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		08/01/2024	Paydown		356	356	337	356	0	1	0	1	0	356	0	0	0	15	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		09/01/2024	Paydown		352	352	333	351	0	1	0	1	0	352	0	0	0	17	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		09/01/2024	Paydown		352	352	333	351	0	1	0	1	0	352	0	0	0	17	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		10/01/2024	Paydown		411	411	389	410	0	1	0	1	0	411	0	0	0	22	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		10/01/2024	Paydown		411	411	389	410	0	1	0	1	0	411	0	0	0	22	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		11/01/2024	Paydown		367	367	347	367	0	1	0	1	0	367	0	0	0	22	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		11/01/2024	Paydown		367	367	347	367	0	1	0	1	0	367	0	0	0	22	04/25/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-NV-1	JPMMT 2005-A2 5A2		12/01/2024	Paydown		394	394	373	394	0	1	0	1	0	394	0	0	0	26	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		12/01/2024	Paydown		394	394	373	394	0	1	0	1	0	394	0	0	0	26	04/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		01/01/2024	Paydown		46,090	46,090	42,973	31,136	0	14,954	0	14,954	0	46,090	0	0	0	344	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		02/01/2024	Paydown		2,648	2,648	2,469	1,789	0	859	0	859	0	2,648	0	0	0	32	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		03/01/2024	Paydown		1,654	1,654	1,542	1,118	0	537	0	537	0	1,654	0	0	0	28	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		04/01/2024	Paydown		2,735	2,735	2,550	1,847	0	887	0	887	0	2,735	0	0	0	58	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		05/01/2024	Paydown		7,738	7,738	7,214	5,227	0	2,511	0	2,511	0	7,738	0	0	0	200	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		06/01/2024	Paydown		3,071	3,072	2,864	2,075	0	997	0	997	0	3,071	0	0	0	93	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		07/01/2024	Paydown		3,033	3,033	2,828	2,049	0	984	0	984	0	3,033	0	0	0	106	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		08/01/2024	Paydown		2,379	2,379	2,218	1,607	0	772	0	772	0	2,379	0	0	0	94	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		09/01/2024	Paydown		3,012	3,012	2,808	2,035	0	977	0	977	0	3,012	0	0	0	133	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		10/01/2024	Paydown		40,482	40,482	37,745	27,347	0	13,135	0	13,135	0	40,482	0	0	0	1,972	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		11/01/2024	Paydown		5,512	5,512	5,139	3,723	0	1,788	0	1,788	0	5,512	0	0	0	294	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		12/01/2024	Paydown		2,724	2,724	2,540	1,840	0	884	0	884	0	2,724	0	0	0	158	09/25/2035
46625H-JX-9	JPMORGAN CHASE		05/13/2024	Maturity		1,100,000	1,100,000	1,094,610	1,099,694	0	306	0	306	0	1,100,000	0	0	0	19,938	05/13/2024
46625H-QW-3	JPMORGAN CHASE		10/21/2024	ATHENE ANNUITY		9,856,956	10,000,000	10,261,398	10,138,868	0	(54,917)	0	(54,917)	0	10,083,951	0	(226,995)	(226,995)	348,333	04/01/2026
46629C-AM-9	JPMMT 2006-A5 3A6		01/01/2024	Paydown		6,050	6,050	5,597	5,672	0	379	0	379	0	6,050	0	0	0	23	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		02/01/2024	Paydown		7,596	7,564	6,996	7,090	0	506	0	506	0	7,596	0	0	0	57	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		03/01/2024	Paydown		3,079	3,059	2,829	2,867	0	211	0	211	0	3,079	0	0	0	35	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		04/01/2024	Paydown		7,642	7,642	7,069	7,164	0	478	0	478	0	7,642	0	0	0	116	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		05/01/2024	Paydown		5,086	5,086	4,705	4,768	0	318	0	318	0	5,086	0	0	0	98	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		06/01/2024	Paydown		15,002	15,002	13,877	14,063	0	938	0	938	0	15,002	0	0	0	352	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		07/01/2024	Paydown		265	845	782	792	0	(528)	0	(528)	0	265	0	0	0	23	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		08/01/2024	Paydown		15,834	15,826	14,639	14,836	0	998	0	998	0	15,834	0	0	0	505	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		09/01/2024	Paydown		7,048	7,048	6,519	6,607	0	441	0	441	0	7,048	0	0	0	255	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		10/01/2024	Paydown		145	145	134	136	0	9	0	9	0	145	0	0	0	6	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		11/01/2024	Paydown		4,648	4,648	4,300	4,357	0	291	0	291	0	4,648	0	0	0	207	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		12/01/2024	Paydown		3,569	3,569	3,301	3,345	0	223	0	223	0	3,569	0	0	0	174	08/25/2036
46630G-BB-0	JPMMT 2007-A1 7A1		01/01/2024	Paydown		789	789	787	789	0	0	0	0	0	789	0	0	0	3	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		02/01/2024	Paydown		4,359	4,359	4,347	4,359	0	0	0	0	0	4,359	0	0	0	37	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		03/01/2024	Paydown		325	325	324	325	0	0	0	0	0	325	0	0	0	4	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		04/01/2024	Paydown		590	590	589	590	0	0	0	0	0	590	0	0	0	10	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		05/01/2024	Paydown		948	948	946	948	0	0	0	0	0	948	0	0	0	21	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		06/01/2024	Paydown		1,190	1,190	1,187	1,190	0	0	0	0	0	1,190	0	0	0	31	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		07/01/2024	Paydown		1,283	1,283	1,280	1,283	0	0	0	0	0	1,283	0	0	0	40	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		08/01/2024	Paydown		999	999	997	999	0	0	0	0	0	999	0	0	0	36	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		09/01/2024	Paydown		1,559	1,559	1,555	1,559	0	0	0	0	0	1,559	0	0	0	63	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		10/01/2024	Paydown		1,384	1,384	1,380	1,384	0	0	0	0	0	1,384	0	0	0	63	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		11/01/2024	Paydown		1,353	1,353	1,349	1,353	0	0	0	0	0	1,353	0	0	0	68	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		12/01/2024	Paydown		1,358	1,358	1,354	1,358	0	0	0	0	0	1,358	0	0	0	75	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		01/01/2024	Paydown		741	741	739	741	0	0	0	0	0	741	0	0	0	3	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		02/01/2024	Paydown		4,093	4,093	4,082	4,093	0	0	0	0	0	4,093	0	0	0	35	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		03/01/2024	Paydown		305	305	304	305	0	0	0	0	0	305	0	0	0	4	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		04/01/2024	Paydown		554	554	553	554	0	0	0	0	0	554	0	0	0	10	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		05/01/2024	Paydown		891	891	888	891	0	0	0	0	0	891	0	0	0	19	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		06/01/2024	Paydown		1,117	1,117	1,114	1,117	0	0	0	0	0	1,117	0	0	0	29	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		07/01/2024	Paydown		1,205	1,205	1,202	1,205	0	0	0	0	0	1,205	0	0	0	37	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		08/01/2024	Paydown		938	938	936	938	0	0	0	0	0	938	0	0	0	33	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		09/01/2024	Paydown		1,464	1,464	1,460	1,464	0	0	0	0	0	1,464	0	0	0	59	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46630G-BD-6	JPMMT 2007-A1 7A3		10/01/2024	Paydown		1,299	1,299	1,296	1,299	0	0	0	0	0	1,299	0	0	0	59	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		11/01/2024	Paydown		1,270	1,270	1,267	1,270	0	0	0	0	0	1,270	0	0	0	64	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		12/01/2024	Paydown		1,275	1,275	1,271	1,275	0	0	0	0	0	1,275	0	0	0	70	07/25/2035
46630P-AE-5	JPMMT 2007-A2 2A1		01/01/2024	Paydown		346	346	300	306	0	40	0	40	0	346	0	0	0	1	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		02/01/2024	Paydown		2,366	2,366	2,057	2,093	0	273	0	273	0	2,366	0	0	0	19	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		03/01/2024	Paydown		398	398	346	352	0	46	0	46	0	398	0	0	0	5	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		04/01/2024	Paydown		298	298	259	264	0	34	0	34	0	298	0	0	0	5	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		05/01/2024	Paydown		610	610	530	540	0	70	0	70	0	610	0	0	0	13	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		06/01/2024	Paydown		451	451	392	399	0	52	0	52	0	451	0	0	0	12	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		07/01/2024	Paydown		354	354	308	314	0	41	0	41	0	354	0	0	0	11	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		08/01/2024	Paydown		476	476	414	421	0	55	0	55	0	476	0	0	0	17	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		09/01/2024	Paydown		468	468	407	414	0	54	0	54	0	468	0	0	0	19	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		10/01/2024	Paydown		352	352	306	312	0	41	0	41	0	352	0	0	0	16	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		11/01/2024	Paydown		460	460	400	407	0	53	0	53	0	460	0	0	0	22	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		12/01/2024	Paydown		4,655	4,655	4,046	4,117	0	538	0	538	0	4,655	0	0	0	250	04/25/2037
466365-AC-7	JACK		02/25/2024	Paydown		27,500	27,500	28,750	28,065	0	(565)	0	(565)	0	27,500	0	0	0	342	08/25/2049
466365-AC-7	JACK		05/25/2024	Paydown		27,500	27,500	28,750	28,065	0	(565)	0	(565)	0	27,500	0	0	0	683	08/25/2049
466365-AC-7	JACK		08/25/2024	Paydown		27,500	27,500	28,750	28,065	0	(565)	0	(565)	0	27,500	0	0	0	1,025	08/25/2049
466365-AC-7	JACK		11/25/2024	Paydown		27,500	27,500	28,750	28,065	0	(565)	0	(565)	0	27,500	0	0	0	1,367	08/25/2049
46643T-BB-7	JPMBB 2014-C26		01/01/2024	Paydown		66,400	66,400	68,374	66,579	0	(179)	0	(179)	0	66,400	0	0	0	182	01/15/2048
46643T-BB-7	JPMBB 2014-C26		02/01/2024	Paydown		4,005	4,005	4,124	4,016	0	(11)	0	(11)	0	4,005	0	0	0	22	01/15/2048
46643T-BB-7	JPMBB 2014-C26		03/01/2024	Paydown		4,693	4,693	4,832	4,705	0	(13)	0	(13)	0	4,693	0	0	0	39	01/15/2048
46643T-BB-7	JPMBB 2014-C26		04/01/2024	Paydown		257,181	257,181	264,826	257,874	0	(694)	0	(694)	0	257,181	0	0	0	2,819	01/15/2048
46643T-BB-7	JPMBB 2014-C26		05/01/2024	Paydown		81,347	81,347	83,765	81,566	0	(219)	0	(219)	0	81,347	0	0	0	1,115	01/15/2048
46643T-BB-7	JPMBB 2014-C26		06/01/2024	Paydown		77,144	77,144	79,437	77,352	0	(208)	0	(208)	0	77,144	0	0	0	1,268	01/15/2048
46643T-BB-7	JPMBB 2014-C26		07/01/2024	Paydown		65,311	65,311	67,253	65,488	0	(176)	0	(176)	0	65,311	0	0	0	1,253	01/15/2048
46643T-BB-7	JPMBB 2014-C26		08/01/2024	Paydown		16,617	16,617	17,111	16,662	0	(45)	0	(45)	0	16,617	0	0	0	364	01/15/2048
46647P-DF-0	JPMORGAN CHASE		03/06/2024	BARCLAYS CAPITAL		17,556,300	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(443,700)	(443,700)	191,730	06/14/2030
46649Y-AC-9	JPMMT 2018-9 A3		01/01/2024	Paydown		1,679	1,679	1,687	1,687	0	(8)	0	(8)	0	1,679	0	0	0	6	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		02/01/2024	Paydown		811	811	814	814	0	(4)	0	(4)	0	811	0	0	0	5	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		03/01/2024	Paydown		804	804	808	808	0	(4)	0	(4)	0	804	0	0	0	8	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		04/01/2024	Paydown		831	831	835	835	0	(4)	0	(4)	0	831	0	0	0	11	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		05/01/2024	Paydown		925	925	930	930	0	(4)	0	(4)	0	925	0	0	0	15	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		06/01/2024	Paydown		9,479	9,479	9,522	9,522	0	(43)	0	(43)	0	9,479	0	0	0	190	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		07/01/2024	Paydown		961	961	965	965	0	(4)	0	(4)	0	961	0	0	0	22	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		08/01/2024	Paydown		968	968	973	973	0	(4)	0	(4)	0	968	0	0	0	26	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		09/01/2024	Paydown		771	771	774	774	0	(4)	0	(4)	0	771	0	0	0	23	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		10/01/2024	Paydown		948	948	953	953	0	(4)	0	(4)	0	948	0	0	0	32	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		11/01/2024	Paydown		909	909	913	913	0	(4)	0	(4)	0	909	0	0	0	33	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		12/01/2024	Paydown		7,040	7,040	7,072	7,072	0	(32)	0	(32)	0	7,040	0	0	0	282	02/25/2049
46650X-AA-1	HENDR 2019-1A A		01/16/2024	Paydown		9,170	9,170	9,163	9,163	0	6	0	6	0	9,170	0	0	0	30	08/17/2071
46650X-AA-1	HENDR 2019-1A A		01/16/2024	Paydown		7,860	7,860	7,854	7,854	0	6	0	6	0	7,860	0	0	0	26	08/17/2071
46650X-AA-1	HENDR 2019-1A A		01/16/2024	Paydown		9,170	9,170	9,163	9,163	0	6	0	6	0	9,170	0	0	0	30	08/17/2071
46650X-AA-1	HENDR 2019-1A A		02/15/2024	Paydown		12,340	12,340	12,332	12,332	0	9	0	9	0	12,340	0	0	0	79	08/17/2071
46650X-AA-1	HENDR 2019-1A A		02/15/2024	Paydown		10,578	10,578	10,570	10,570	0	7	0	7	0	10,578	0	0	0	67	08/17/2071
46650X-AA-1	HENDR 2019-1A A		02/15/2024	Paydown		12,340	12,340	12,332	12,332	0	9	0	9	0	12,340	0	0	0	79	08/17/2071
46650X-AA-1	HENDR 2019-1A A		03/15/2024	Paydown		20,965	20,965	20,950	20,950	0	15	0	15	0	20,965	0	0	0	200	08/17/2071
46650X-AA-1	HENDR 2019-1A A		03/15/2024	Paydown		17,970	17,970	17,957	17,957	0	13	0	13	0	17,970	0	0	0	172	08/17/2071
46650X-AA-1	HENDR 2019-1A A		03/15/2024	Paydown		20,965	20,965	20,950	20,950	0	15	0	15	0	20,965	0	0	0	200	08/17/2071

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46650X-AA-1	HENDR 2019-1A A		04/15/2024	Paydown		11,325	11,325	11,317	11,317	0	8	0	8	0	11,325	0	0	0	144	08/17/2071
46650X-AA-1	HENDR 2019-1A A		04/15/2024	Paydown		9,707	9,707	9,701	9,701	0	7	0	7	0	9,707	0	0	0	124	08/17/2071
46650X-AA-1	HENDR 2019-1A A		04/15/2024	Paydown		11,325	11,325	11,317	11,317	0	8	0	8	0	11,325	0	0	0	144	08/17/2071
46650X-AA-1	HENDR 2019-1A A		05/15/2024	Paydown		10,289	10,289	10,282	10,282	0	7	0	7	0	10,289	0	0	0	164	08/17/2071
46650X-AA-1	HENDR 2019-1A A		05/15/2024	Paydown		8,819	8,819	8,813	8,813	0	6	0	6	0	8,819	0	0	0	140	08/17/2071
46650X-AA-1	HENDR 2019-1A A		05/15/2024	Paydown		10,289	10,289	10,282	10,282	0	7	0	7	0	10,289	0	0	0	164	08/17/2071
46650X-AA-1	HENDR 2019-1A A		06/17/2024	Paydown		18,898	18,898	18,885	18,885	0	13	0	13	0	18,898	0	0	0	365	08/17/2071
46650X-AA-1	HENDR 2019-1A A		06/17/2024	Paydown		16,198	16,198	16,187	16,187	0	11	0	11	0	16,198	0	0	0	313	08/17/2071
46650X-AA-1	HENDR 2019-1A A		06/17/2024	Paydown		18,898	18,898	18,885	18,885	0	13	0	13	0	18,898	0	0	0	365	08/17/2071
46650X-AA-1	HENDR 2019-1A A		07/15/2024	Paydown		16,032	16,032	16,021	16,021	0	11	0	11	0	16,032	0	0	0	357	08/17/2071
46650X-AA-1	HENDR 2019-1A A		07/15/2024	Paydown		13,742	13,742	13,732	13,732	0	10	0	10	0	13,742	0	0	0	306	08/17/2071
46650X-AA-1	HENDR 2019-1A A		07/15/2024	Paydown		16,032	16,032	16,021	16,021	0	11	0	11	0	16,032	0	0	0	357	08/17/2071
46650X-AA-1	HENDR 2019-1A A		08/15/2024	Paydown		24,303	24,303	24,286	24,286	0	17	0	17	0	24,303	0	0	0	619	08/17/2071
46650X-AA-1	HENDR 2019-1A A		08/15/2024	Paydown		28,354	28,354	28,334	28,334	0	20	0	20	0	28,354	0	0	0	722	08/17/2071
46650X-AA-1	HENDR 2019-1A A		08/15/2024	Paydown		28,354	28,354	28,334	28,334	0	20	0	20	0	28,354	0	0	0	722	08/17/2071
46650X-AA-1	HENDR 2019-1A A		09/16/2024	Paydown		19,444	19,444	19,431	19,431	0	14	0	14	0	19,444	0	0	0	559	08/17/2071
46650X-AA-1	HENDR 2019-1A A		09/16/2024	Paydown		16,667	16,667	16,655	16,655	0	12	0	12	0	16,667	0	0	0	479	08/17/2071
46650X-AA-1	HENDR 2019-1A A		09/16/2024	Paydown		19,444	19,444	19,431	19,431	0	14	0	14	0	19,444	0	0	0	559	08/17/2071
46650X-AA-1	HENDR 2019-1A A		10/15/2024	Paydown		8,733	8,733	8,727	8,727	0	6	0	6	0	8,733	0	0	0	278	08/17/2071
46650X-AA-1	HENDR 2019-1A A		10/15/2024	Paydown		7,486	7,486	7,480	7,480	0	5	0	5	0	7,486	0	0	0	238	08/17/2071
46650X-AA-1	HENDR 2019-1A A		10/15/2024	Paydown		8,733	8,733	8,727	8,727	0	6	0	6	0	8,733	0	0	0	278	08/17/2071
46650X-AA-1	HENDR 2019-1A A		11/15/2024	Paydown		13,668	13,668	13,658	13,658	0	10	0	10	0	13,668	0	0	0	479	08/17/2071
46650X-AA-1	HENDR 2019-1A A		11/15/2024	Paydown		11,715	11,715	11,707	11,707	0	8	0	8	0	11,715	0	0	0	410	08/17/2071
46650X-AA-1	HENDR 2019-1A A		11/15/2024	Paydown		13,668	13,668	13,658	13,658	0	10	0	10	0	13,668	0	0	0	479	08/17/2071
46650X-AA-1	HENDR 2019-1A A		12/16/2024	Paydown		7,829	7,829	7,824	7,824	0	6	0	6	0	7,829	0	0	0	300	08/17/2071
46650X-AA-1	HENDR 2019-1A A		12/16/2024	Paydown		6,711	6,711	6,706	6,706	0	5	0	5	0	6,711	0	0	0	257	08/17/2071
46650X-AA-1	HENDR 2019-1A A		12/16/2024	Paydown		7,829	7,829	7,824	7,824	0	6	0	6	0	7,829	0	0	0	300	08/17/2071
46650X-AB-9	HENDR 2019-1A B		01/15/2024	Paydown		10,262	10,262	10,254	10,254	0	8	0	8	0	10,262	0	0	0	40	08/15/2073
46650X-AB-9	HENDR 2019-1A B		02/15/2024	Paydown		13,811	13,811	13,800	13,800	0	11	0	11	0	13,811	0	0	0	104	08/15/2073
46650X-AB-9	HENDR 2019-1A B		03/15/2024	Paydown		23,463	23,463	23,444	23,444	0	19	0	19	0	23,463	0	0	0	265	08/15/2073
46650X-AB-9	HENDR 2019-1A B		04/15/2024	Paydown		12,675	12,675	12,665	12,665	0	10	0	10	0	12,675	0	0	0	191	08/15/2073
46650X-AB-9	HENDR 2019-1A B		05/15/2024	Paydown		11,515	11,515	11,506	11,506	0	9	0	9	0	11,515	0	0	0	216	08/15/2073
46650X-AB-9	HENDR 2019-1A B		06/15/2024	Paydown		21,150	21,150	21,133	21,133	0	17	0	17	0	21,150	0	0	0	482	08/15/2073
46650X-AB-9	HENDR 2019-1A B		07/15/2024	Paydown		17,943	17,943	17,928	17,928	0	14	0	14	0	17,943	0	0	0	472	08/15/2073
46650X-AB-9	HENDR 2019-1A B		08/15/2024	Paydown		31,732	31,732	31,707	31,707	0	26	0	26	0	31,732	0	0	0	954	08/15/2073
46650X-AB-9	HENDR 2019-1A B		09/15/2024	Paydown		21,761	21,761	21,744	21,744	0	18	0	18	0	21,761	0	0	0	739	08/15/2073
46650X-AB-9	HENDR 2019-1A B		10/15/2024	Paydown		9,774	9,774	9,766	9,766	0	8	0	8	0	9,774	0	0	0	367	08/15/2073
46650X-AB-9	HENDR 2019-1A B		11/15/2024	Paydown		15,296	15,296	15,284	15,284	0	12	0	12	0	15,296	0	0	0	632	08/15/2073
46650X-AB-9	HENDR 2019-1A B		12/15/2024	Paydown		8,762	8,762	8,755	8,755	0	7	0	7	0	8,762	0	0	0	396	08/15/2073
46655B-AA-4	HENDR 2021-A1 A		01/15/2024	Paydown		81,281	81,281	77,688	77,942	0	3,339	0	3,339	0	81,281	0	0	0	225	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		01/15/2024	Paydown		121,285	121,285	115,924	116,302	0	4,983	0	4,983	0	121,285	0	0	0	335	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		02/15/2024	Paydown		121,765	121,765	116,383	116,763	0	5,002	0	5,002	0	121,765	0	0	0	651	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		02/15/2024	Paydown		181,694	181,694	173,663	174,229	0	7,464	0	7,464	0	181,694	0	0	0	972	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		03/15/2024	Paydown		118,787	118,787	113,537	113,907	0	4,880	0	4,880	0	118,787	0	0	0	953	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		03/15/2024	Paydown		177,250	177,250	169,416	169,968	0	7,282	0	7,282	0	177,250	0	0	0	1,422	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		04/15/2024	Paydown		70,098	70,098	67,000	67,219	0	2,880	0	2,880	0	70,098	0	0	0	750	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		04/15/2024	Paydown		104,598	104,598	99,975	100,301	0	4,297	0	4,297	0	104,598	0	0	0	1,119	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		05/15/2024	Paydown		69,569	69,569	66,494	66,711	0	2,858	0	2,858	0	69,569	0	0	0	930	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		05/15/2024	Paydown		103,809	103,809	99,221	99,544	0	4,265	0	4,265	0	103,809	0	0	0	1,388	02/15/2079

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46655B-AA-4	HENDR 2021-A1 A		06/15/2024	Paydown		83,916	83,916	80,207	80,469	0	3,448	0	3,448	0	83,916	0	0	0	1,362	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		06/15/2024	Paydown		125,217	125,217	119,682	120,073	0	5,144	0	5,144	0	125,217	0	0	0	2,032	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		07/15/2024	Paydown		111,452	111,452	106,526	106,873	0	4,579	0	4,579	0	111,452	0	0	0	2,087	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		07/15/2024	Paydown		166,305	166,305	158,954	159,473	0	6,832	0	6,832	0	166,305	0	0	0	3,114	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		08/15/2024	Paydown		75,063	75,063	71,745	71,979	0	3,084	0	3,084	0	75,063	0	0	0	1,606	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		08/15/2024	Paydown		112,007	112,007	107,056	107,405	0	4,602	0	4,602	0	112,007	0	0	0	2,397	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		09/15/2024	Paydown		86,531	86,531	82,707	82,976	0	3,555	0	3,555	0	86,531	0	0	0	2,091	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		09/15/2024	Paydown		129,119	129,119	123,412	123,814	0	5,305	0	5,305	0	129,119	0	0	0	3,120	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		10/15/2024	Paydown		101,110	101,110	96,641	96,956	0	4,154	0	4,154	0	101,110	0	0	0	2,705	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		10/15/2024	Paydown		150,873	150,873	144,205	144,675	0	6,198	0	6,198	0	150,873	0	0	0	4,036	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		11/15/2024	Paydown		54,810	54,810	52,387	52,558	0	2,252	0	2,252	0	54,810	0	0	0	1,613	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		11/15/2024	Paydown		81,785	81,785	78,170	78,425	0	3,360	0	3,360	0	81,785	0	0	0	2,407	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		12/15/2024	Paydown		78,351	78,351	74,888	75,132	0	3,219	0	3,219	0	78,351	0	0	0	2,522	02/15/2079
46655B-AA-4	HENDR 2021-A1 A		12/15/2024	Paydown		116,913	116,913	111,745	112,110	0	4,803	0	4,803	0	116,913	0	0	0	3,763	02/15/2079
46655N-CP-3	JPMMT 2022-7 2A3A		01/01/2024	Paydown		43,850	43,850	41,328	41,328	0	2,521	0	2,521	0	43,850	0	0	0	146	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A		02/01/2024	Paydown		499,022	499,022	470,328	470,328	0	28,694	0	28,694	0	499,022	0	0	0	3,327	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A		03/01/2024	Paydown		144,314	144,314	136,016	136,016	0	8,298	0	8,298	0	144,314	0	0	0	1,443	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A		04/01/2024	Paydown		43,886	43,886	41,362	41,362	0	2,523	0	2,523	0	43,886	0	0	0	585	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A		05/14/2024	BROOKE RE2		22,722,944	25,456,544	23,992,792	23,992,792	0	0	0	0	0	23,992,792	0	(1,269,849)	(1,269,849)	376,191	12/25/2052
46655V-AC-6	JPMMT 2022-8 A3		01/01/2024	Paydown		57,272	57,272	55,384	55,384	0	1,888	0	1,888	0	57,272	0	0	0	191	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3		02/01/2024	Paydown		141,562	141,562	136,894	136,894	0	4,667	0	4,667	0	141,562	0	0	0	944	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3		03/01/2024	Paydown		62,157	62,157	60,108	60,108	0	2,049	0	2,049	0	62,157	0	0	0	622	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3		04/01/2024	Paydown		53,595	53,595	51,828	51,828	0	1,767	0	1,767	0	53,595	0	0	0	715	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3		05/14/2024	BROOKE RE2		11,654,787	13,186,132	12,751,401	12,751,401	0	0	0	0	0	12,751,401	0	(1,096,615)	(1,096,615)	194,862	01/25/2053
46655X-AA-6	HENDR 2021-A2 A		01/15/2024	Paydown		214,605	214,605	193,949	195,027	0	19,578	0	19,578	0	214,605	0	0	0	841	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		02/15/2024	Paydown		132,539	132,539	119,782	120,448	0	12,091	0	12,091	0	132,539	0	0	0	1,005	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		03/15/2024	Paydown		186,140	186,140	168,224	169,158	0	16,981	0	16,981	0	186,140	0	0	0	2,117	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		04/15/2024	Paydown		171,914	171,914	155,367	156,230	0	15,684	0	15,684	0	171,914	0	0	0	2,607	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		05/14/2024	BROOKE RE2		5,865,976	6,474,201	5,851,059	5,883,564	0	7,973	0	7,973	0	5,891,536	0	(25,561)	(25,561)	121,922	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		05/15/2024	Paydown		81,057	81,057	73,256	73,662	0	7,395	0	7,395	0	81,057	0	0	0	1,537	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		06/15/2024	Paydown		148,067	148,067	133,816	134,559	0	13,508	0	13,508	0	148,067	0	0	0	3,406	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		07/15/2024	Paydown		222,281	222,281	200,887	202,003	0	20,279	0	20,279	0	222,281	0	0	0	5,900	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		08/15/2024	Paydown		145,081	145,081	131,117	131,845	0	13,236	0	13,236	0	145,081	0	0	0	4,401	02/15/2070
46655X-AA-6	HENDR 2021-A2 A		09/01/2024	RILA		32,867,540	36,090,652	32,616,927	32,798,124	0	69,416	0	69,416	0	32,867,540	0	0	0	1,167,734	02/15/2070
46657N-AA-6	HENDR 2020-F		01/15/2024	Paydown		292,556	292,556	292,556	292,556	0	0	0	0	0	292,556	0	0	0	762	12/15/2073
46657N-AA-6	HENDR 2020-F		04/15/2024	Paydown		165,545	165,545	165,545	165,545	0	0	0	0	0	165,545	0	0	0	1,965	12/15/2073
46657N-AA-6	HENDR 2020-F		05/15/2024	Paydown		52,808	52,808	52,808	52,808	0	0	0	0	0	52,808	0	0	0	766	12/15/2073
46657N-AA-6	HENDR 2020-F		06/15/2024	Paydown		176,959	176,959	176,959	176,959	0	0	0	0	0	176,959	0	0	0	3,065	12/15/2073
46657N-AA-6	HENDR 2020-F		07/15/2024	Paydown		80,301	80,301	80,301	80,301	0	0	0	0	0	80,301	0	0	0	1,589	12/15/2073
46657N-AA-6	HENDR 2020-F		08/15/2024	Paydown		42,728	42,728	42,728	42,728	0	0	0	0	0	42,728	0	0	0	958	12/15/2073
46657N-AA-6	HENDR 2020-F		09/15/2024	Paydown		175,882	175,882	175,882	175,882	0	0	0	0	0	175,882	0	0	0	4,423	12/15/2073
46657N-AA-6	HENDR 2020-F		10/15/2024	Paydown		47,620	47,620	47,620	47,620	0	0	0	0	0	47,620	0	0	0	1,319	12/15/2073
46657N-AA-6	HENDR 2020-F		11/15/2024	Paydown		22,283	22,283	22,283	22,283	0	0	0	0	0	22,283	0	0	0	676	12/15/2073
46657N-AA-6	HENDR 2020-F		12/15/2024	Paydown		58,839	58,839	58,839	58,839	0	0	0	0	0	58,839	0	0	0	1,945	12/15/2073
46661#-AA-7	JFK FUEL INFRASTRUCTURE		01/13/2024	Redemption		65,625	65,625	65,625	65,625	0	0	0	0	0	65,625	0	0	0	188	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		01/13/2024	Redemption		65,625	65,625	65,625	65,625	0	0	0	0	0	65,625	0	0	0	188	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		02/13/2024	Redemption		65,813	65,813	65,813	65,813	0	0	0	0	0	65,813	0	0	0	377	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		02/13/2024	Redemption		65,813	65,813	65,813	65,813	0	0	0	0	0	65,813	0	0	0	377	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		03/13/2024	Redemption		66,002	66,002	66,002	66,002	0	0	0	0	0	66,002	0	0	0	568	04/13/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46661#-AA-7	JFK FUEL INFRASTRUCTURE		03/13/2024	Redemption		66,002	66,002	66,002	66,002	0	0	0	0	0	66,002	0	0	0	568	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		04/13/2024	Redemption		66,191	66,191	66,191	66,191	0	0	0	0	0	66,191	0	0	0	759	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		04/13/2024	Redemption		66,191	66,191	66,191	66,191	0	0	0	0	0	66,191	0	0	0	759	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		05/13/2024	Redemption		66,381	66,381	66,381	66,381	0	0	0	0	0	66,381	0	0	0	951	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		05/13/2024	Redemption		66,381	66,381	66,381	66,381	0	0	0	0	0	66,381	0	0	0	951	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		06/13/2024	Redemption		66,571	66,571	66,571	66,571	0	0	0	0	0	66,571	0	0	0	1,145	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		06/13/2024	Redemption		66,571	66,571	66,571	66,571	0	0	0	0	0	66,571	0	0	0	1,145	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		07/13/2024	Redemption		66,762	66,762	66,762	66,762	0	0	0	0	0	66,762	0	0	0	1,340	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		07/13/2024	Redemption		66,762	66,762	66,762	66,762	0	0	0	0	0	66,762	0	0	0	1,340	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		08/13/2024	Redemption		66,953	66,953	66,953	66,953	0	0	0	0	0	66,953	0	0	0	1,535	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		08/13/2024	Redemption		66,953	66,953	66,953	66,953	0	0	0	0	0	66,953	0	0	0	1,535	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		09/13/2024	Redemption		67,145	67,145	67,145	67,145	0	0	0	0	0	67,145	0	0	0	1,732	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		09/13/2024	Redemption		67,145	67,145	67,145	67,145	0	0	0	0	0	67,145	0	0	0	1,732	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		10/13/2024	Redemption		67,338	67,338	67,338	67,338	0	0	0	0	0	67,338	0	0	0	1,930	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		10/13/2024	Redemption		67,338	67,338	67,338	67,338	0	0	0	0	0	67,338	0	0	0	1,930	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		11/13/2024	Redemption		67,531	67,531	67,531	67,531	0	0	0	0	0	67,531	0	0	0	2,129	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		11/13/2024	Redemption		67,531	67,531	67,531	67,531	0	0	0	0	0	67,531	0	0	0	2,129	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		12/13/2024	Redemption		67,724	67,724	67,724	67,724	0	0	0	0	0	67,724	0	0	0	2,330	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		12/13/2024	Redemption		67,724	67,724	67,724	67,724	0	0	0	0	0	67,724	0	0	0	2,330	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		01/13/2024	Redemption		71,765	71,765	71,765	71,765	0	0	0	0	0	71,765	0	0	0	162	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		01/13/2024	Redemption		71,765	71,765	71,765	71,765	0	0	0	0	0	71,765	0	0	0	162	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		02/13/2024	Redemption		71,927	71,927	71,927	71,927	0	0	0	0	0	71,927	0	0	0	325	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		02/13/2024	Redemption		71,927	71,927	71,927	71,927	0	0	0	0	0	71,927	0	0	0	325	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		03/13/2024	Redemption		72,090	72,090	72,090	72,090	0	0	0	0	0	72,090	0	0	0	488	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		03/13/2024	Redemption		72,090	72,090	72,090	72,090	0	0	0	0	0	72,090	0	0	0	488	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		04/13/2024	Redemption		72,253	72,253	72,253	72,253	0	0	0	0	0	72,253	0	0	0	653	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		04/13/2024	Redemption		72,253	72,253	72,253	72,253	0	0	0	0	0	72,253	0	0	0	653	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		05/13/2024	Redemption		72,416	72,416	72,416	72,416	0	0	0	0	0	72,416	0	0	0	818	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		05/13/2024	Redemption		72,416	72,416	72,416	72,416	0	0	0	0	0	72,416	0	0	0	818	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		06/13/2024	Redemption		72,579	72,579	72,579	72,579	0	0	0	0	0	72,579	0	0	0	983	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		06/13/2024	Redemption		72,579	72,579	72,579	72,579	0	0	0	0	0	72,579	0	0	0	983	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		07/13/2024	Redemption		72,743	72,743	72,743	72,743	0	0	0	0	0	72,743	0	0	0	1,150	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		07/13/2024	Redemption		72,743	72,743	72,743	72,743	0	0	0	0	0	72,743	0	0	0	1,150	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		08/13/2024	Redemption		72,907	72,907	72,907	72,907	0	0	0	0	0	72,907	0	0	0	1,317	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		08/13/2024	Redemption		72,907	72,907	72,907	72,907	0	0	0	0	0	72,907	0	0	0	1,317	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		09/13/2024	Redemption		73,072	73,072	73,072	73,072	0	0	0	0	0	73,072	0	0	0	1,485	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		09/13/2024	Redemption		73,072	73,072	73,072	73,072	0	0	0	0	0	73,072	0	0	0	1,485	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		10/13/2024	Redemption		73,237	73,237	73,237	73,237	0	0	0	0	0	73,237	0	0	0	1,654	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		10/13/2024	Redemption		73,237	73,237	73,237	73,237	0	0	0	0	0	73,237	0	0	0	1,654	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		11/13/2024	Redemption		73,402	73,402	73,402	73,402	0	0	0	0	0	73,402	0	0	0	1,823	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		11/13/2024	Redemption		73,402	73,402	73,402	73,402	0	0	0	0	0	73,402	0	0	0	1,823	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		12/13/2024	Redemption		73,568	73,568	73,568	73,568	0	0	0	0	0	73,568	0	0	0	1,994	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		12/13/2024	Redemption		73,568	73,568	73,568	73,568	0	0	0	0	0	73,568	0	0	0	1,994	04/13/2027
46671*-AA-9	ORLANDO HEALTH		01/15/2024	Redemption		38,547	38,547	39,529	39,362	0	(815)	0	(815)	0	38,547	0	0	0	106	04/15/2043
46671*-AA-9	ORLANDO HEALTH		02/15/2024	Redemption		38,653	38,653	39,637	39,470	0	(818)	0	(818)	0	38,653	0	0	0	212	04/15/2043
46671*-AA-9	ORLANDO HEALTH		03/15/2024	Redemption		38,759	38,759	39,746	39,578	0	(820)	0	(820)	0	38,759	0	0	0	319	04/15/2043
46671*-AA-9	ORLANDO HEALTH		04/15/2024	Redemption		38,865	38,865	39,855	39,687	0	(822)	0	(822)	0	38,865	0	0	0	426	04/15/2043
46671*-AA-9	ORLANDO HEALTH		05/15/2024	Redemption		40,736	40,736	41,774	41,598	0	(862)	0	(862)	0	40,736	0	0	0	558	04/15/2043
46671*-AA-9	ORLANDO HEALTH		06/15/2024	Redemption		40,848	40,848	41,888	41,712	0	(864)	0	(864)	0	40,848	0	0	0	671	04/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46671*-AA-9	ORLANDO HEALTH		07/15/2024	Redemption		40,960	40,960	42,003	41,826	0	(866)	0	(866)	0	40,960	0	0	0	785	04/15/2043
46671*-AA-9	ORLANDO HEALTH		08/15/2024	Redemption		41,072	41,072	42,118	41,940	0	(869)	0	(869)	0	41,072	0	0	0	900	04/15/2043
46671*-AA-9	ORLANDO HEALTH		09/15/2024	Redemption		41,184	41,184	42,233	42,055	0	(871)	0	(871)	0	41,184	0	0	0	1,015	04/15/2043
46671*-AA-9	ORLANDO HEALTH		10/15/2024	Redemption		41,297	41,297	42,349	42,170	0	(873)	0	(873)	0	41,297	0	0	0	1,131	04/15/2043
46671*-AA-9	ORLANDO HEALTH		11/15/2024	Redemption		41,410	41,410	42,465	42,286	0	(876)	0	(876)	0	41,410	0	0	0	1,248	04/15/2043
46671*-AA-9	ORLANDO HEALTH		12/15/2024	Redemption		41,524	41,524	42,581	42,402	0	(878)	0	(878)	0	41,524	0	0	0	1,365	04/15/2043
46671@-AA-7	JRD HOLDINGS		01/15/2024	Redemption		608	608	608	608	0	0	0	0	0	608	0	0	0	2	01/15/2041
46671@-AA-7	JRD HOLDINGS		02/15/2024	Redemption		3,485	3,485	3,485	3,485	0	0	0	0	0	3,485	0	0	0	21	01/15/2041
46671@-AA-7	JRD HOLDINGS		03/15/2024	Redemption		3,520	3,520	3,520	3,520	0	0	0	0	0	3,520	0	0	0	32	01/15/2041
46671@-AA-7	JRD HOLDINGS		04/15/2024	Redemption		3,555	3,555	3,555	3,555	0	0	0	0	0	3,555	0	0	0	43	01/15/2041
46671@-AA-7	JRD HOLDINGS		05/15/2024	Redemption		3,590	3,590	3,590	3,590	0	0	0	0	0	3,590	0	0	0	54	01/15/2041
46671@-AA-7	JRD HOLDINGS		06/15/2024	Redemption		3,625	3,625	3,625	3,625	0	0	0	0	0	3,625	0	0	0	66	01/15/2041
46671@-AA-7	JRD HOLDINGS		07/15/2024	Redemption		3,660	3,660	3,660	3,660	0	0	0	0	0	3,660	0	0	0	77	01/15/2041
46671@-AA-7	JRD HOLDINGS		08/15/2024	Redemption		3,695	3,695	3,695	3,695	0	0	0	0	0	3,695	0	0	0	89	01/15/2041
46671@-AA-7	JRD HOLDINGS		09/15/2024	Redemption		3,730	3,730	3,730	3,730	0	0	0	0	0	3,730	0	0	0	101	01/15/2041
46671@-AA-7	JRD HOLDINGS		10/15/2024	Redemption		3,766	3,766	3,766	3,766	0	0	0	0	0	3,766	0	0	0	114	01/15/2041
46671@-AA-7	JRD HOLDINGS		11/15/2024	Redemption		3,801	3,801	3,801	3,801	0	0	0	0	0	3,801	0	0	0	126	01/15/2041
46671@-AA-7	JRD HOLDINGS		12/15/2024	Redemption		3,837	3,837	3,837	3,837	0	0	0	0	0	3,837	0	0	0	139	01/15/2041
476556-DB-8	JERSEY CENTRAL POWER		04/01/2024	Maturity		5,000,000	5,000,000	5,483,300	5,000,000	0	0	0	0	0	5,000,000	0	0	0	117,500	04/01/2024
47987E-AC-1	JONAH 2022-1 A1		01/10/2024	Paydown		133,503	133,503	131,672	132,067	0	1,436	0	1,436	0	133,503	0	0	0	801	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		02/10/2024	Paydown		126,076	126,076	124,347	124,720	0	1,356	0	1,356	0	126,076	0	0	0	1,513	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		03/10/2024	Paydown		430,189	430,189	424,290	425,562	0	4,627	0	4,627	0	430,189	0	0	0	7,743	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		04/10/2024	Paydown		421,780	421,780	415,996	417,243	0	4,537	0	4,537	0	421,780	0	0	0	10,123	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		05/10/2024	Paydown		340,151	340,151	335,487	336,492	0	3,659	0	3,659	0	340,151	0	0	0	10,205	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		05/14/2024	BROOKE RE2		5,679,542	5,725,358	5,646,850	5,663,775	0	3,539	0	3,539	0	5,667,314	0	12,229	12,229	176,341	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		06/10/2024	Paydown		156,236	156,236	154,093	154,555	0	1,681	0	1,681	0	156,236	0	0	0	5,624	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		07/10/2024	Paydown		157,697	157,697	155,534	156,001	0	1,696	0	1,696	0	157,697	0	0	0	6,623	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		08/10/2024	Paydown		125,612	125,612	123,889	124,260	0	1,351	0	1,351	0	125,612	0	0	0	6,029	12/10/2037
47987E-AC-1	JONAH 2022-1 A1		09/01/2024	RILA		8,072,310	8,148,494	8,036,758	8,060,847	0	11,463	0	11,463	0	8,072,310	0	0	0	425,351	12/10/2037
48121@-AG-6	JRD HOLDINGS		04/19/2024	STONE CASTLE		19,432,600	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	(2,567,400)	(2,567,400)	237,539	11/18/2027
48125L-RU-8	JP MORGAN CHASE BANK NA		07/16/2024	MORGAN STANLEY		1,206,120	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	6,120	6,120	37,303	12/08/2026
48259*-AA-5	KDP LICENSING		01/16/2024	Redemption		6,210	6,210	6,210	6,210	0	0	0	0	0	6,210	0	0	0	16	12/31/2035
48259*-AA-5	KDP LICENSING		02/15/2024	Redemption		6,226	6,226	6,226	6,226	0	0	0	0	0	6,226	0	0	0	32	12/31/2035
48259*-AA-5	KDP LICENSING		03/15/2024	Redemption		6,242	6,242	6,242	6,242	0	0	0	0	0	6,242	0	0	0	49	12/31/2035
48259*-AA-5	KDP LICENSING		04/15/2024	Redemption		6,259	6,259	6,259	6,259	0	0	0	0	0	6,259	0	0	0	65	12/31/2035
48259*-AA-5	KDP LICENSING		05/15/2024	Redemption		6,275	6,275	6,275	6,275	0	0	0	0	0	6,275	0	0	0	82	12/31/2035
48259*-AA-5	KDP LICENSING		06/15/2024	Redemption		6,291	6,291	6,291	6,291	0	0	0	0	0	6,291	0	0	0	98	12/31/2035
48259*-AA-5	KDP LICENSING		07/15/2024	Redemption		6,308	6,308	6,308	6,308	0	0	0	0	0	6,308	0	0	0	115	12/31/2035
48259*-AA-5	KDP LICENSING		08/15/2024	Redemption		6,324	6,324	6,324	6,324	0	0	0	0	0	6,324	0	0	0	132	12/31/2035
48259*-AA-5	KDP LICENSING		09/15/2024	Redemption		6,340	6,340	6,340	6,340	0	0	0	0	0	6,340	0	0	0	148	12/31/2035
48259*-AA-5	KDP LICENSING		10/15/2024	Redemption		6,357	6,357	6,357	6,357	0	0	0	0	0	6,357	0	0	0	165	12/31/2035
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		01/15/2024	Redemption		16,411	16,411	16,411	16,411	0	0	0	0	0	16,411	0	0	0	61	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		02/15/2024	Redemption		16,472	16,472	16,472	16,472	0	0	0	0	0	16,472	0	0	0	122	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		03/15/2024	Redemption		16,532	16,532	16,532	16,532	0	0	0	0	0	16,532	0	0	0	183	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		04/15/2024	Redemption		18,078	18,078	18,078	18,078	0	0	0	0	0	18,078	0	0	0	267	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		05/15/2024	Redemption		18,145	18,145	18,145	18,145	0	0	0	0	0	18,145	0	0	0	335	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		06/15/2024	Redemption		18,212	18,212	18,212	18,212	0	0	0	0	0	18,212	0	0	0	403	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		07/15/2024	Redemption		18,279	18,279	18,279	18,279	0	0	0	0	0	18,279	0	0	0	472	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER CTL - 2		08/15/2024	Redemption		18,347	18,347	18,347	18,347	0	0	0	0	0	18,347	0	0	0	542	03/31/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48262#-AA-6 ..	KEURIG DR. PEPPER CTL - 2		09/15/2024 .	Redemption		18,414	18,414	18,414	18,414	0	0	0	0	0	18,414	0	0	0	612	03/31/2037 .
48262#-AA-6 ..	KEURIG DR. PEPPER CTL - 2		10/15/2024 .	Redemption		18,482	18,482	18,482	18,482	0	0	0	0	0	18,482	0	0	0	682	03/31/2037 .
48262#-AA-6 ..	KEURIG DR. PEPPER CTL - 2		11/15/2024 .	Redemption		18,551	18,551	18,551	18,551	0	0	0	0	0	18,551	0	0	0	753	03/31/2037 .
48262#-AA-6 ..	KEURIG DR. PEPPER CTL - 2		12/15/2024 .	Redemption		18,619	18,619	18,619	18,619	0	0	0	0	0	18,619	0	0	0	825	03/31/2037 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		01/15/2024 .	Redemption		96,187	96,187	96,187	96,187	0	0	0	0	0	96,187	0	0	0	298	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		02/15/2024 .	Redemption		96,485	96,485	96,485	96,485	0	0	0	0	0	96,485	0	0	0	598	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		03/15/2024 .	Redemption		96,784	96,784	96,784	96,784	0	0	0	0	0	96,784	0	0	0	900	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		04/15/2024 .	Redemption		97,084	97,084	97,084	97,084	0	0	0	0	0	97,084	0	0	0	1,204	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		05/15/2024 .	Redemption		97,385	97,385	97,385	97,385	0	0	0	0	0	97,385	0	0	0	1,509	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		06/15/2024 .	Redemption		97,687	97,687	97,687	97,687	0	0	0	0	0	97,687	0	0	0	1,817	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		07/15/2024 .	Redemption		98,294	98,294	98,294	98,294	0	0	0	0	0	98,294	0	0	0	2,133	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		08/15/2024 .	Redemption		98,293	98,293	98,293	98,293	0	0	0	0	0	98,293	0	0	0	2,437	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		09/15/2024 .	Redemption		98,293	98,293	98,293	98,293	0	0	0	0	0	98,293	0	0	0	2,742	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		10/15/2024 .	Redemption		98,904	98,904	98,904	98,904	0	0	0	0	0	98,904	0	0	0	3,066	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		11/15/2024 .	Redemption		99,210	99,210	99,210	99,210	0	0	0	0	0	99,210	0	0	0	3,383	12/31/2034 .
48262*-AA-0 ..	KEURIG DR PEPPER INC		12/15/2024 .	Redemption		99,518	99,518	99,518	99,518	0	0	0	0	0	99,518	0	0	0	3,702	12/31/2034 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		01/15/2024 .	Redemption		9,985	9,985	9,985	9,985	0	0	0	0	0	9,985	0	0	0	26	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		01/15/2024 .	Redemption		4,396	4,396	4,396	4,396	0	0	0	0	0	4,396	0	0	0	12	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		01/15/2024 .	Redemption		14,977	14,977	14,977	14,977	0	0	0	0	0	14,977	0	0	0	39	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		02/15/2024 .	Redemption		10,011	10,011	10,011	10,011	0	0	0	0	0	10,011	0	0	0	52	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		02/15/2024 .	Redemption		4,407	4,407	4,407	4,407	0	0	0	0	0	4,407	0	0	0	23	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		02/15/2024 .	Redemption		15,016	15,016	15,016	15,016	0	0	0	0	0	15,016	0	0	0	79	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		03/15/2024 .	Redemption		10,037	10,037	10,037	10,037	0	0	0	0	0	10,037	0	0	0	79	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		03/15/2024 .	Redemption		4,419	4,419	4,419	4,419	0	0	0	0	0	4,419	0	0	0	35	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		03/15/2024 .	Redemption		15,056	15,056	15,056	15,056	0	0	0	0	0	15,056	0	0	0	118	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		04/15/2024 .	Redemption		10,063	10,063	10,063	10,063	0	0	0	0	0	10,063	0	0	0	105	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		04/15/2024 .	Redemption		4,431	4,431	4,431	4,431	0	0	0	0	0	4,431	0	0	0	46	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		04/15/2024 .	Redemption		15,095	15,095	15,095	15,095	0	0	0	0	0	15,095	0	0	0	158	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		05/15/2024 .	Redemption		10,090	10,090	10,090	10,090	0	0	0	0	0	10,090	0	0	0	132	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		05/15/2024 .	Redemption		4,442	4,442	4,442	4,442	0	0	0	0	0	4,442	0	0	0	58	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		05/15/2024 .	Redemption		15,135	15,135	15,135	15,135	0	0	0	0	0	15,135	0	0	0	198	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		06/15/2024 .	Redemption		10,116	10,116	10,116	10,116	0	0	0	0	0	10,116	0	0	0	159	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		06/15/2024 .	Redemption		4,454	4,454	4,454	4,454	0	0	0	0	0	4,454	0	0	0	70	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		06/15/2024 .	Redemption		15,174	15,174	15,174	15,174	0	0	0	0	0	15,174	0	0	0	239	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		07/15/2024 .	Redemption		10,143	10,143	10,143	10,143	0	0	0	0	0	10,143	0	0	0	186	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		07/15/2024 .	Redemption		4,465	4,465	4,465	4,465	0	0	0	0	0	4,465	0	0	0	82	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		07/15/2024 .	Redemption		15,214	15,214	15,214	15,214	0	0	0	0	0	15,214	0	0	0	279	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		08/15/2024 .	Redemption		10,169	10,169	10,169	10,169	0	0	0	0	0	10,169	0	0	0	213	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		08/15/2024 .	Redemption		4,477	4,477	4,477	4,477	0	0	0	0	0	4,477	0	0	0	94	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		08/15/2024 .	Redemption		15,254	15,254	15,254	15,254	0	0	0	0	0	15,254	0	0	0	320	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		09/15/2024 .	Redemption		10,196	10,196	10,196	10,196	0	0	0	0	0	10,196	0	0	0	240	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		09/15/2024 .	Redemption		4,489	4,489	4,489	4,489	0	0	0	0	0	4,489	0	0	0	106	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		09/15/2024 .	Redemption		15,294	15,294	15,294	15,294	0	0	0	0	0	15,294	0	0	0	361	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		10/15/2024 .	Redemption		10,223	10,223	10,223	10,223	0	0	0	0	0	10,223	0	0	0	268	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		10/15/2024 .	Redemption		4,501	4,501	4,501	4,501	0	0	0	0	0	4,501	0	0	0	118	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		10/15/2024 .	Redemption		15,334	15,334	15,334	15,334	0	0	0	0	0	15,334	0	0	0	402	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		11/15/2024 .	Redemption		10,250	10,250	10,250	10,250	0	0	0	0	0	10,250	0	0	0	295	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		11/15/2024 .	Redemption		4,512	4,512	4,512	4,512	0	0	0	0	0	4,512	0	0	0	130	01/30/2037 .
48262@-AA-8 ..	KEURIG DR PEPPER INC		11/15/2024 .	Redemption		15,374	15,374	15,374	15,374	0	0	0	0	0	15,374	0	0	0	443	01/30/2037 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
482628-AA-8	KEURIG DR PEPPER INC		12/15/2024	Redemption		10,276	10,276	10,276	10,276	0	0	0	0	0	10,276	0	0	0	323	01/30/2037
482628-AA-8	KEURIG DR PEPPER INC		12/15/2024	Redemption		4,524	4,524	4,524	4,524	0	0	0	0	0	4,524	0	0	0	142	01/30/2037
482628-AA-8	KEURIG DR PEPPER INC		12/15/2024	Redemption		15,415	15,415	15,415	15,415	0	0	0	0	0	15,415	0	0	0	485	01/30/2037
483007-AJ-9	KAISER ALUMINUM		11/13/2024	ATHENE ANNUITY		1,923,089	2,000,000	1,967,500	1,980,481	0	3,710	0	3,710	0	1,984,191	0	(61,102)	(61,102)	111,000	03/01/2028
486606-N*-3	KAYNE ANDERSON MLP		01/01/2024	DIRECT		6,815,544	7,000,000	6,815,544	6,815,544	0	0	0	0	0	6,815,544	0	0	0	11,552	05/18/2032
49427R-C*-1	KILROY REALTY		01/17/2024	STONE CASTLE		8,644,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,355,800)	(1,355,800)	122,169	01/31/2031
49727@-AB-3	KIRBY		01/15/2024	Redemption		27,943	27,943	22,198	22,257	0	5,686	0	5,686	0	27,943	0	0	0	103	03/15/2042
49727@-AB-3	KIRBY		02/15/2024	Redemption		28,046	28,046	22,280	22,339	0	5,707	0	5,707	0	28,046	0	0	0	206	03/15/2042
49727@-AB-3	KIRBY		03/15/2024	Redemption		28,149	28,149	22,362	22,421	0	5,728	0	5,728	0	28,149	0	0	0	310	03/15/2042
49727@-AB-3	KIRBY		04/15/2024	Redemption		28,252	28,252	22,444	22,503	0	5,749	0	5,749	0	28,252	0	0	0	415	03/15/2042
49727@-AB-3	KIRBY		05/15/2024	Redemption		28,356	28,356	22,526	22,586	0	5,770	0	5,770	0	28,356	0	0	0	521	03/15/2042
49727@-AB-3	KIRBY		06/15/2024	Redemption		28,460	28,460	22,609	22,669	0	5,791	0	5,791	0	28,460	0	0	0	628	03/15/2042
49727@-AB-3	KIRBY		07/15/2024	Redemption		28,565	28,565	22,692	22,752	0	5,813	0	5,813	0	28,565	0	0	0	735	03/15/2042
49727@-AB-3	KIRBY		08/15/2024	Redemption		28,670	28,670	22,776	22,836	0	5,834	0	5,834	0	28,670	0	0	0	843	03/15/2042
49727@-AB-3	KIRBY		09/15/2024	Redemption		28,775	28,775	22,859	22,920	0	5,855	0	5,855	0	28,775	0	0	0	952	03/15/2042
49727@-AB-3	KIRBY		10/15/2024	Redemption		28,881	28,881	22,943	23,004	0	5,877	0	5,877	0	28,881	0	0	0	1,061	03/15/2042
49727@-AB-3	KIRBY		11/15/2024	Redemption		28,987	28,987	23,028	23,088	0	5,899	0	5,899	0	28,987	0	0	0	1,172	03/15/2042
49727@-AB-3	KIRBY		12/15/2024	Redemption		29,093	29,093	23,112	23,173	0	5,920	0	5,920	0	29,093	0	0	0	1,283	03/15/2042
50077L-AM-8	KRAFT HEINZ FOODS		05/14/2024	BROOKE RE2		1,136,341	1,234,000	1,229,138	1,229,856	0	(24)	0	(24)	0	1,229,832	0	(93,491)	(93,491)	53,295	07/15/2045
50117T-AC-5	KCOT 2021-1A A3		01/15/2024	Paydown		45,413	45,413	45,403	45,411	0	2	0	2	0	45,413	0	0	0	23	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		02/15/2024	Paydown		46,705	46,705	46,695	46,703	0	2	0	2	0	46,705	0	0	0	48	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		03/15/2024	Paydown		44,336	44,336	44,327	44,335	0	2	0	2	0	44,336	0	0	0	69	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		04/15/2024	Paydown		45,393	45,393	45,384	45,391	0	2	0	2	0	45,393	0	0	0	94	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		05/15/2024	Paydown		44,503	44,503	44,494	44,502	0	2	0	2	0	44,503	0	0	0	115	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		06/15/2024	Paydown		44,374	44,374	44,365	44,372	0	2	0	2	0	44,374	0	0	0	138	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		07/15/2024	Paydown		40,580	40,580	40,571	40,578	0	1	0	1	0	40,580	0	0	0	147	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		08/15/2024	Paydown		42,446	42,446	42,437	42,444	0	1	0	1	0	42,446	0	0	0	175	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		09/15/2024	Paydown		41,329	41,329	41,321	41,328	0	1	0	1	0	41,329	0	0	0	192	08/15/2025
50117T-AC-5	KCOT 2021-1A A3		10/15/2024	Paydown		5,223	5,223	5,222	5,223	0	0	0	0	0	5,223	0	0	0	27	08/15/2025
50197#-AA-2	LGAFUEL		01/05/2024	Redemption		34,072	34,072	34,072	34,072	0	0	0	0	0	34,072	0	0	0	94	12/30/2050
50197#-AA-2	LGAFUEL		01/05/2024	Redemption		39,750	39,750	39,750	39,750	0	0	0	0	0	39,750	0	0	0	110	12/30/2050
50197#-AA-2	LGAFUEL		01/05/2024	Redemption		39,750	39,750	39,750	39,750	0	0	0	0	0	39,750	0	0	0	110	12/30/2050
50197#-AA-2	LGAFUEL		02/05/2024	Redemption		34,166	34,166	34,166	34,166	0	0	0	0	0	34,166	0	0	0	189	12/30/2050
50197#-AA-2	LGAFUEL		02/05/2024	Redemption		39,860	39,860	39,860	39,860	0	0	0	0	0	39,860	0	0	0	221	12/30/2050
50197#-AA-2	LGAFUEL		02/05/2024	Redemption		39,860	39,860	39,860	39,860	0	0	0	0	0	39,860	0	0	0	221	12/30/2050
50197#-AA-2	LGAFUEL		03/05/2024	Redemption		34,260	34,260	34,260	34,260	0	0	0	0	0	34,260	0	0	0	284	12/30/2050
50197#-AA-2	LGAFUEL		03/05/2024	Redemption		39,970	39,970	39,970	39,970	0	0	0	0	0	39,970	0	0	0	332	12/30/2050
50197#-AA-2	LGAFUEL		03/05/2024	Redemption		39,970	39,970	39,970	39,970	0	0	0	0	0	39,970	0	0	0	332	12/30/2050
50197#-AA-2	LGAFUEL		04/05/2024	Redemption		34,355	34,355	34,355	34,355	0	0	0	0	0	34,355	0	0	0	380	12/30/2050
50197#-AA-2	LGAFUEL		04/05/2024	Redemption		40,081	40,081	40,081	40,081	0	0	0	0	0	40,081	0	0	0	444	12/30/2050
50197#-AA-2	LGAFUEL		04/05/2024	Redemption		40,081	40,081	40,081	40,081	0	0	0	0	0	40,081	0	0	0	444	12/30/2050
50197#-AA-2	LGAFUEL		05/05/2024	Redemption		34,450	34,450	34,450	34,450	0	0	0	0	0	34,450	0	0	0	477	12/30/2050
50197#-AA-2	LGAFUEL		05/05/2024	Redemption		40,192	40,192	40,192	40,192	0	0	0	0	0	40,192	0	0	0	556	12/30/2050
50197#-AA-2	LGAFUEL		05/05/2024	Redemption		40,192	40,192	40,192	40,192	0	0	0	0	0	40,192	0	0	0	556	12/30/2050
50197#-AA-2	LGAFUEL		06/05/2024	Redemption		34,546	34,546	34,546	34,546	0	0	0	0	0	34,546	0	0	0	573	12/30/2050
50197#-AA-2	LGAFUEL		06/05/2024	Redemption		40,303	40,303	40,303	40,303	0	0	0	0	0	40,303	0	0	0	669	12/30/2050
50197#-AA-2	LGAFUEL		06/05/2024	Redemption		40,303	40,303	40,303	40,303	0	0	0	0	0	40,303	0	0	0	669	12/30/2050
50197#-AA-2	LGAFUEL		07/05/2024	Redemption		34,641	34,641	34,641	34,641	0	0	0	0	0	34,641	0	0	0	671	12/30/2050
50197#-AA-2	LGAFUEL		07/05/2024	Redemption		40,415	40,415	40,415	40,415	0	0	0	0	0	40,415	0	0	0	783	12/30/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50197#-AA-2	LGAFUEL		07/05/2024	Redemption		40,415	40,415	40,415	40,415	0	0	0	0	0	40,415	0	0	0	783	12/30/2050
50197#-AA-2	LGAFUEL		08/05/2024	Redemption		34,737	34,737	34,737	34,737	0	0	0	0	0	34,737	0	0	0	769	12/30/2050
50197#-AA-2	LGAFUEL		08/05/2024	Redemption		40,526	40,526	40,526	40,526	0	0	0	0	0	40,526	0	0	0	897	12/30/2050
50197#-AA-2	LGAFUEL		08/05/2024	Redemption		40,526	40,526	40,526	40,526	0	0	0	0	0	40,526	0	0	0	897	12/30/2050
50197#-AA-2	LGAFUEL		09/05/2024	Redemption		34,833	34,833	34,833	34,833	0	0	0	0	0	34,833	0	0	0	867	12/30/2050
50197#-AA-2	LGAFUEL		09/05/2024	Redemption		40,639	40,639	40,639	40,639	0	0	0	0	0	40,639	0	0	0	1,012	12/30/2050
50197#-AA-2	LGAFUEL		09/05/2024	Redemption		40,639	40,639	40,639	40,639	0	0	0	0	0	40,639	0	0	0	1,012	12/30/2050
50197#-AA-2	LGAFUEL		10/05/2024	Redemption		34,929	34,929	34,929	34,929	0	0	0	0	0	34,929	0	0	0	966	12/30/2050
50197#-AA-2	LGAFUEL		10/05/2024	Redemption		40,751	40,751	40,751	40,751	0	0	0	0	0	40,751	0	0	0	1,128	12/30/2050
50197#-AA-2	LGAFUEL		10/05/2024	Redemption		40,751	40,751	40,751	40,751	0	0	0	0	0	40,751	0	0	0	1,128	12/30/2050
50197#-AA-2	LGAFUEL		11/05/2024	Redemption		35,026	35,026	35,026	35,026	0	0	0	0	0	35,026	0	0	0	1,066	12/30/2050
50197#-AA-2	LGAFUEL		11/05/2024	Redemption		40,864	40,864	40,864	40,864	0	0	0	0	0	40,864	0	0	0	1,244	12/30/2050
50197#-AA-2	LGAFUEL		11/05/2024	Redemption		40,864	40,864	40,864	40,864	0	0	0	0	0	40,864	0	0	0	1,244	12/30/2050
50197#-AA-2	LGAFUEL		12/05/2024	Redemption		35,123	35,123	35,123	35,123	0	0	0	0	0	35,123	0	0	0	1,166	12/30/2050
50197#-AA-2	LGAFUEL		12/05/2024	Redemption		40,977	40,977	40,977	40,977	0	0	0	0	0	40,977	0	0	0	1,360	12/30/2050
50197#-AA-2	LGAFUEL		12/05/2024	Redemption		40,977	40,977	40,977	40,977	0	0	0	0	0	40,977	0	0	0	1,360	12/30/2050
502431-AK-5	L3HARRIS TECH		05/28/2024	Maturity		1,171,000	1,171,000	1,216,973	1,172,687	0	(1,687)	0	(1,687)	0	1,171,000	0	0	0	23,127	05/28/2024
502431-AQ-2	L3HARRIS TECH		01/30/2024	RBS SECURITIES		1,770,672	1,730,000	1,728,149	1,728,124	0	93	0	93	0	1,728,217	0	42,455	42,455	46,970	07/31/2033
50247@-AA-4	LV STADIUM EVENTS		06/30/2024	Redemption		315,052	315,052	315,052	315,052	0	0	0	0	0	315,052	0	0	0	5,293	06/30/2045
50247@-AA-4	LV STADIUM EVENTS		06/30/2024	Redemption		105,017	105,017	105,017	105,017	0	0	0	0	0	105,017	0	0	0	1,764	06/30/2045
50247@-AA-4	LV STADIUM EVENTS		12/30/2024	Redemption		106,782	106,782	106,782	106,782	0	0	0	0	0	106,782	0	0	0	3,588	06/30/2045
50247@-AA-4	LV STADIUM EVENTS		12/30/2024	Redemption		320,345	320,345	320,345	320,345	0	0	0	0	0	320,345	0	0	0	10,764	06/30/2045
52110@-AA-4	LAXFUEL CORP		01/28/2024	Redemption		30,508	30,508	30,508	30,508	0	0	0	0	0	30,508	0	0	0	79	12/28/2051
52110@-AA-4	LAXFUEL CORP		02/28/2024	Redemption		30,587	30,587	30,587	30,587	0	0	0	0	0	30,587	0	0	0	158	12/28/2051
52110@-AA-4	LAXFUEL CORP		03/28/2024	Redemption		30,666	30,666	30,666	30,666	0	0	0	0	0	30,666	0	0	0	238	12/28/2051
52110@-AA-4	LAXFUEL CORP		04/28/2024	Redemption		30,745	30,745	30,745	30,745	0	0	0	0	0	30,745	0	0	0	318	12/28/2051
52110@-AA-4	LAXFUEL CORP		05/28/2024	Redemption		30,824	30,824	30,824	30,824	0	0	0	0	0	30,824	0	0	0	398	12/28/2051
52110@-AA-4	LAXFUEL CORP		06/28/2024	Redemption		30,904	30,904	30,904	30,904	0	0	0	0	0	30,904	0	0	0	479	12/28/2051
52110@-AA-4	LAXFUEL CORP		07/28/2024	Redemption		30,984	30,984	30,984	30,984	0	0	0	0	0	30,984	0	0	0	560	12/28/2051
52110@-AA-4	LAXFUEL CORP		08/28/2024	Redemption		31,064	31,064	31,064	31,064	0	0	0	0	0	31,064	0	0	0	642	12/28/2051
52110@-AA-4	LAXFUEL CORP		09/28/2024	Redemption		31,144	31,144	31,144	31,144	0	0	0	0	0	31,144	0	0	0	724	12/28/2051
52110@-AA-4	LAXFUEL CORP		10/28/2024	Redemption		31,225	31,225	31,225	31,225	0	0	0	0	0	31,225	0	0	0	807	12/28/2051
52110@-AA-4	LAXFUEL CORP		11/28/2024	Redemption		31,305	31,305	31,305	31,305	0	0	0	0	0	31,305	0	0	0	890	12/28/2051
52110@-AA-4	LAXFUEL CORP		12/28/2024	Redemption		31,386	31,386	31,386	31,386	0	0	0	0	0	31,386	0	0	0	973	12/28/2051
521865-BC-8	LEAR		03/05/2024	MORGAN STANLEY		1,629,940	2,000,000	1,969,400	1,975,071	0	485	0	485	0	1,975,556	0	(345,616)	(345,616)	33,511	01/15/2032
521865-BC-8	LEAR		03/05/2024	MORGAN STANLEY		1,629,940	2,000,000	1,969,400	1,975,071	0	485	0	485	0	1,975,556	0	(345,616)	(345,616)	33,511	01/15/2032
52465#-BC-8	HOME DEPOT		01/15/2024	Redemption		31,678	31,678	35,581	33,027	0	(1,349)	0	(1,349)	0	31,678	0	0	0	195	01/15/2032
52465#-BC-8	HOME DEPOT		02/15/2024	Redemption		31,874	31,874	35,802	33,232	0	(1,358)	0	(1,358)	0	31,874	0	0	0	393	01/15/2032
52465#-BC-8	HOME DEPOT		03/15/2024	Redemption		32,071	32,071	36,023	33,437	0	(1,366)	0	(1,366)	0	32,071	0	0	0	593	01/15/2032
52465#-BC-8	HOME DEPOT		04/15/2024	Redemption		32,270	32,270	36,246	33,644	0	(1,375)	0	(1,375)	0	32,270	0	0	0	795	01/15/2032
52465#-BC-8	HOME DEPOT		05/15/2024	Redemption		32,470	32,470	36,471	33,853	0	(1,383)	0	(1,383)	0	32,470	0	0	0	1,000	01/15/2032
52465#-BC-8	HOME DEPOT		06/15/2024	Redemption		32,671	32,671	36,697	34,062	0	(1,392)	0	(1,392)	0	32,671	0	0	0	1,208	01/15/2032
52465#-BC-8	HOME DEPOT		07/15/2024	Redemption		32,873	32,873	36,924	34,273	0	(1,400)	0	(1,400)	0	32,873	0	0	0	1,418	01/15/2032
52465#-BC-8	HOME DEPOT		08/15/2024	Redemption		33,076	33,076	37,153	34,485	0	(1,409)	0	(1,409)	0	33,076	0	0	0	1,630	01/15/2032
52465#-BC-8	HOME DEPOT		09/15/2024	Redemption		33,281	33,281	37,383	34,699	0	(1,418)	0	(1,418)	0	33,281	0	0	0	1,845	01/15/2032
52465#-BC-8	HOME DEPOT		10/15/2024	Redemption		33,487	33,487	37,614	34,914	0	(1,427)	0	(1,427)	0	33,487	0	0	0	2,063	01/15/2032
52465#-BC-8	HOME DEPOT		11/15/2024	Redemption		33,695	33,695	37,847	35,130	0	(1,435)	0	(1,435)	0	33,695	0	0	0	2,283	01/15/2032
52465#-BC-8	HOME DEPOT		12/15/2024	Redemption		33,903	33,903	38,081	35,348	0	(1,444)	0	(1,444)	0	33,903	0	0	0	2,506	01/15/2032
52465#-BD-6	HOME DEPOT		01/15/2024	Redemption		31,945	31,945	34,058	32,690	0	(745)	0	(745)	0	31,945	0	0	0	197	12/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52465#-BD-6	HOME DEPOT		02/15/2024	Redemption		32,143	32,143	34,269	32,893	0	(750)	0	(750)	0	32,143	0	0	0	396	12/15/2031
52465#-BD-6	HOME DEPOT		03/15/2024	Redemption		32,342	32,342	34,481	33,096	0	(755)	0	(755)	0	32,342	0	0	0	598	12/15/2031
52465#-BD-6	HOME DEPOT		04/15/2024	Redemption		32,542	32,542	34,695	33,301	0	(759)	0	(759)	0	32,542	0	0	0	802	12/15/2031
52465#-BD-6	HOME DEPOT		05/15/2024	Redemption		32,743	32,743	34,910	33,507	0	(764)	0	(764)	0	32,743	0	0	0	1,009	12/15/2031
52465#-BD-6	HOME DEPOT		06/15/2024	Redemption		32,946	32,946	35,126	33,715	0	(769)	0	(769)	0	32,946	0	0	0	1,218	12/15/2031
52465#-BD-6	HOME DEPOT		07/15/2024	Redemption		33,150	33,150	35,343	33,924	0	(774)	0	(774)	0	33,150	0	0	0	1,430	12/15/2031
52465#-BD-6	HOME DEPOT		08/15/2024	Redemption		33,355	33,355	35,562	34,134	0	(778)	0	(778)	0	33,355	0	0	0	1,644	12/15/2031
52465#-BD-6	HOME DEPOT		09/15/2024	Redemption		33,562	33,562	35,782	34,345	0	(783)	0	(783)	0	33,562	0	0	0	1,861	12/15/2031
52465#-BD-6	HOME DEPOT		10/15/2024	Redemption		33,770	33,770	36,004	34,558	0	(788)	0	(788)	0	33,770	0	0	0	2,080	12/15/2031
52465#-BD-6	HOME DEPOT		11/15/2024	Redemption		33,979	33,979	36,227	34,772	0	(793)	0	(793)	0	33,979	0	0	0	2,303	12/15/2031
52465#-BD-6	HOME DEPOT		12/15/2024	Redemption		34,189	34,189	36,451	34,987	0	(798)	0	(798)	0	34,189	0	0	0	2,527	12/15/2031
52467@-BR-5	LOWES MONROEVILLE		01/25/2024	Redemption		92,878	92,878	97,460	94,060	0	(1,182)	0	(1,182)	0	92,878	0	0	0	488	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		02/25/2024	Redemption		93,369	93,369	97,975	94,557	0	(1,188)	0	(1,188)	0	93,369	0	0	0	982	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		03/25/2024	Redemption		93,862	93,862	98,492	95,056	0	(1,194)	0	(1,194)	0	93,862	0	0	0	1,480	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		04/25/2024	Redemption		94,358	94,358	99,013	95,559	0	(1,201)	0	(1,201)	0	94,358	0	0	0	1,984	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		05/25/2024	Redemption		94,857	94,857	99,536	96,064	0	(1,207)	0	(1,207)	0	94,857	0	0	0	2,493	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		06/25/2024	Redemption		95,358	95,358	100,062	96,571	0	(1,213)	0	(1,213)	0	95,358	0	0	0	3,007	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		07/25/2024	Redemption		105,303	105,303	110,498	106,643	0	(1,340)	0	(1,340)	0	105,303	0	0	0	3,874	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		08/25/2024	Redemption		105,859	105,859	111,082	107,206	0	(1,347)	0	(1,347)	0	105,859	0	0	0	4,451	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		09/25/2024	Redemption		106,419	106,419	111,668	107,773	0	(1,354)	0	(1,354)	0	106,419	0	0	0	5,034	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		10/25/2024	Redemption		106,981	106,981	112,258	108,342	0	(1,361)	0	(1,361)	0	106,981	0	0	0	5,622	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		11/25/2024	Redemption		107,546	107,546	112,852	108,915	0	(1,369)	0	(1,369)	0	107,546	0	0	0	6,217	06/25/2029
52467@-BR-5	LOWES MONROEVILLE		12/25/2024	Redemption		108,114	108,114	113,448	109,490	0	(1,376)	0	(1,376)	0	108,114	0	0	0	6,818	06/25/2029
52467@-BV-6	TARGET MT KISCO NEW YORK		01/15/2024	Redemption		62,271	62,271	64,965	63,470	0	(1,199)	0	(1,199)	0	62,271	0	0	0	331	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		02/15/2024	Redemption		62,604	62,604	65,312	63,809	0	(1,205)	0	(1,205)	0	62,604	0	0	0	666	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		03/15/2024	Redemption		62,937	62,937	65,660	64,149	0	(1,211)	0	(1,211)	0	62,937	0	0	0	1,004	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		04/15/2024	Redemption		63,273	63,273	66,010	64,491	0	(1,218)	0	(1,218)	0	63,273	0	0	0	1,345	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		05/15/2024	Redemption		63,611	63,611	66,362	64,835	0	(1,224)	0	(1,224)	0	63,611	0	0	0	1,691	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		06/15/2024	Redemption		63,950	63,950	66,716	65,181	0	(1,231)	0	(1,231)	0	63,950	0	0	0	2,039	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		07/15/2024	Redemption		64,291	64,291	67,072	65,528	0	(1,237)	0	(1,237)	0	64,291	0	0	0	2,392	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		08/15/2024	Redemption		64,634	64,634	67,430	65,878	0	(1,244)	0	(1,244)	0	64,634	0	0	0	2,748	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		09/15/2024	Redemption		64,979	64,979	67,789	66,229	0	(1,251)	0	(1,251)	0	64,979	0	0	0	3,108	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		10/15/2024	Redemption		65,325	65,325	68,151	66,582	0	(1,257)	0	(1,257)	0	65,325	0	0	0	3,472	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		11/15/2024	Redemption		65,673	65,673	68,514	66,938	0	(1,264)	0	(1,264)	0	65,673	0	0	0	3,840	11/15/2034
52467@-BV-6	TARGET MT KISCO NEW YORK		12/15/2024	Redemption		66,024	66,024	68,880	67,295	0	(1,271)	0	(1,271)	0	66,024	0	0	0	4,211	11/15/2034
52523K-AH-7	LXS 2006-17 WF42		01/01/2024	Paydown		24,540	24,557	20,057	17,127	0	7,414	0	7,414	0	24,540	0	0	0	95	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		02/01/2024	Paydown		22,108	23,674	19,335	16,511	0	5,597	0	5,597	0	22,108	0	0	0	182	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		03/01/2024	Paydown		8,098	8,107	6,621	5,654	0	2,444	0	2,444	0	8,098	0	0	0	94	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		04/01/2024	Paydown		8,137	8,051	6,576	5,615	0	2,522	0	2,522	0	8,137	0	0	0	126	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		05/01/2024	Paydown		37,442	37,341	30,498	26,043	0	11,399	0	11,399	0	37,442	0	0	0	720	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		06/01/2024	Paydown		26,892	26,920	21,987	18,775	0	8,117	0	8,117	0	26,892	0	0	0	619	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		07/01/2024	Paydown		8,024	8,036	6,563	5,604	0	2,420	0	2,420	0	8,024	0	0	0	215	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		08/01/2024	Paydown		16,128	16,056	13,113	11,198	0	4,930	0	4,930	0	16,128	0	0	0	495	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		09/01/2024	Paydown		17,316	17,549	14,333	12,239	0	5,077	0	5,077	0	17,316	0	0	0	603	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		10/01/2024	Paydown		36,299	35,242	28,784	24,579	0	11,719	0	11,719	0	36,299	0	0	0	1,418	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		11/01/2024	Paydown		7,023	7,199	5,880	5,021	0	2,002	0	2,002	0	7,023	0	0	0	301	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		12/01/2024	Paydown		23,789	22,583	18,444	15,750	0	8,039	0	8,039	0	23,789	0	0	0	1,132	11/25/2036
526057-CD-4	LENNAR		09/10/2024	ATHENE ANNUITY		10,146,958	10,000,000	10,890,000	10,464,279	0	(90,250)	0	(90,250)	0	10,374,029	0	(227,071)	(227,071)	370,764	11/29/2027
526057-CV-4	LENNAR		10/21/2024	ATHENE ANNUITY		2,021,619	2,000,000	1,930,000	1,968,522	0	6,719	0	6,719	0	1,975,241	0	46,379	46,379	85,000	06/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
526788-AA-8	LERADO		03/31/2024	Redemption		479,113	479,113	479,113	479,113	0	0	0	0	0	479,113	0	0	0	4,623	03/31/2036
526788-AA-8	LERADO		06/30/2024	Redemption		488,602	488,602	488,602	488,602	0	0	0	0	0	488,602	0	0	0	9,430	03/31/2036
526788-AA-8	LERADO		09/30/2024	Redemption		493,317	493,317	493,317	493,317	0	0	0	0	0	493,317	0	0	0	14,282	03/31/2036
526788-AA-8	LERADO		12/31/2024	Redemption		498,078	498,078	498,078	498,078	0	0	0	0	0	498,078	0	0	0	19,226	03/31/2036
536797-AE-3	LITHIA MOTORS		09/10/2024	ATHENE ANNUITY		5,866,607	6,000,000	5,958,325	5,959,006	0	1,558	0	1,558	0	5,960,564	0	(93,957)	(93,957)	204,271	12/15/2027
54143M-AA-4	LOGISTICS 1 MI TN VA SR		01/10/2024	Redemption		44,943	44,943	44,313	44,379	0	564	0	564	0	44,943	0	0	0	99	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		01/10/2024	Redemption		31,162	31,162	30,725	30,771	0	391	0	391	0	31,162	0	0	0	69	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		02/10/2024	Redemption		45,042	45,042	44,411	44,477	0	565	0	565	0	45,042	0	0	0	199	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		02/10/2024	Redemption		31,231	31,231	30,793	30,839	0	392	0	392	0	31,231	0	0	0	138	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		03/10/2024	Redemption		45,142	45,142	44,509	44,575	0	567	0	567	0	45,142	0	0	0	300	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		03/10/2024	Redemption		31,300	31,300	30,861	30,907	0	393	0	393	0	31,300	0	0	0	208	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		04/10/2024	Redemption		45,242	45,242	44,608	44,674	0	568	0	568	0	45,242	0	0	0	400	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		04/10/2024	Redemption		31,369	31,369	30,929	30,975	0	394	0	394	0	31,369	0	0	0	278	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		05/10/2024	Redemption		45,342	45,342	44,706	44,773	0	569	0	569	0	45,342	0	0	0	501	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		05/10/2024	Redemption		31,438	31,438	30,998	31,044	0	395	0	395	0	31,438	0	0	0	348	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		06/10/2024	Redemption		45,442	45,442	44,805	44,872	0	570	0	570	0	45,442	0	0	0	603	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		06/10/2024	Redemption		31,508	31,508	31,066	31,112	0	396	0	396	0	31,508	0	0	0	418	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		07/10/2024	Redemption		45,543	45,543	44,904	44,971	0	572	0	572	0	45,543	0	0	0	705	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		07/10/2024	Redemption		31,578	31,578	31,135	31,181	0	396	0	396	0	31,578	0	0	0	489	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		08/10/2024	Redemption		46,103	46,103	45,457	45,524	0	579	0	579	0	46,103	0	0	0	816	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		08/10/2024	Redemption		31,966	31,966	31,518	31,565	0	401	0	401	0	31,966	0	0	0	566	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		09/10/2024	Redemption		46,592	46,592	45,939	46,007	0	585	0	585	0	46,592	0	0	0	927	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		09/10/2024	Redemption		32,305	32,305	31,852	31,900	0	406	0	406	0	32,305	0	0	0	643	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		10/10/2024	Redemption		46,695	46,695	46,041	46,109	0	586	0	586	0	46,695	0	0	0	1,033	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		10/10/2024	Redemption		32,377	32,377	31,923	31,970	0	406	0	406	0	32,377	0	0	0	716	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		11/10/2024	Redemption		47,208	47,208	46,546	46,615	0	593	0	593	0	47,208	0	0	0	1,149	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		11/10/2024	Redemption		32,732	32,732	32,273	32,321	0	411	0	411	0	32,732	0	0	0	796	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		12/10/2024	Redemption		47,312	47,312	46,649	46,718	0	594	0	594	0	47,312	0	0	0	1,256	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		12/10/2024	Redemption		32,804	32,804	32,345	32,393	0	412	0	412	0	32,804	0	0	0	871	10/10/2042
54627R-AK-6	LCDA 2014-ELL A2		02/01/2024	Paydown		80,237	80,237	79,970	80,152	0	85	0	85	0	80,237	0	0	0	1,300	08/01/2028
54627R-AK-6	LCDA 2014-ELL A2		08/01/2024	Paydown		69,511	69,511	69,279	69,437	0	74	0	74	0	69,511	0	0	0	2,252	08/01/2028
546676-AW-7	LOUISVILLE GAS & ELECTRIC		05/14/2024	BANK OF AMERICA		2,234,749	2,300,000	2,365,539	2,329,964	0	(7,376)	0	(7,376)	0	2,322,588	0	(87,839)	(87,839)	47,438	10/01/2025
546676-AW-7	LOUISVILLE GAS & ELECTRIC		10/21/2024	ATHENE ANNUITY		6,135,282	6,200,000	6,376,671	6,280,773	0	(42,925)	0	(42,925)	0	6,237,849	0	(102,567)	(102,567)	215,967	10/01/2025
548648-AA-8	LOWES BROOKLYN NEW YORK		01/15/2024	Redemption		131,112	131,112	134,292	131,867	0	(754)	0	(754)	0	131,112	0	0	0	672	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		02/15/2024	Redemption		131,790	131,790	134,986	132,548	0	(758)	0	(758)	0	131,790	0	0	0	1,351	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		03/15/2024	Redemption		132,475	132,475	135,688	133,237	0	(762)	0	(762)	0	132,475	0	0	0	2,037	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		04/15/2024	Redemption		133,160	133,160	136,389	133,926	0	(766)	0	(766)	0	133,160	0	0	0	2,730	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		05/15/2024	Redemption		133,843	133,843	137,089	134,613	0	(770)	0	(770)	0	133,843	0	0	0	3,430	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		06/15/2024	Redemption		153,544	153,544	157,267	154,427	0	(883)	0	(883)	0	153,544	0	0	0	4,721	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		07/15/2024	Redemption		154,337	154,337	158,080	155,225	0	(888)	0	(888)	0	154,337	0	0	0	5,537	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		08/15/2024	Redemption		155,134	155,134	158,896	156,026	0	(892)	0	(892)	0	155,134	0	0	0	6,360	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		09/15/2024	Redemption		155,936	155,936	159,717	156,833	0	(897)	0	(897)	0	155,936	0	0	0	7,192	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		10/15/2024	Redemption		156,742	156,742	160,543	157,643	0	(902)	0	(902)	0	156,742	0	0	0	8,033	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		11/15/2024	Redemption		157,560	157,560	161,381	158,467	0	(906)	0	(906)	0	157,560	0	0	0	8,882	05/15/2029
548648-AA-8	LOWES BROOKLYN NEW YORK		12/15/2024	Redemption		158,365	158,365	162,206	159,276	0	(911)	0	(911)	0	158,365	0	0	0	9,739	05/15/2029
548661-AK-3	LOWES		03/01/2024	MARKET AXESS		590,662	550,000	562,971	557,472	0	(168)	0	(168)	0	557,304	0	33,357	33,357	16,882	03/15/2029
548661-AK-3	LOWES		03/05/2024	MARKET AXESS		858,352	800,000	818,867	810,869	0	(251)	0	(251)	0	810,618	0	47,734	47,734	24,844	03/15/2029
548661-AK-3	LOWES		03/05/2024	MARKET AXESS		829,445	772,000	790,206	782,489	0	(242)	0	(242)	0	782,246	0	47,198	47,198	23,975	03/15/2029
548661-AK-3	LOWES		03/06/2024	TRUMID		967,392	900,000	921,225	912,228	0	(286)	0	(286)	0	911,942	0	55,450	55,450	28,113	03/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
548661-AK-3	LOWES		03/25/2024	GOLDMAN SACHS		2,251,746	2,100,000	2,149,525	2,128,531	0	(943)	0	(943)	0	2,127,588	0	124,158	124,158	72,800	03/15/2029
548661-DD-6	LOWES		09/15/2024	Maturity		2,500,000	2,500,000	2,478,325	2,498,160	0	1,840	0	1,840	0	2,500,000	0	0	0	78,125	09/15/2024
548661-DH-7	LOWES		06/28/2024	RBS SECURITIES		243,895	250,000	248,553	249,708	0	81	0	81	0	249,789	0	(5,894)	(5,894)	6,703	09/15/2025
548661-DT-1	LOWES		03/25/2024	GOLDMAN SACHS		2,959,290	3,000,000	2,993,130	2,997,986	0	431	0	431	0	2,998,417	0	(39,127)	(39,127)	54,000	04/15/2025
54868#-AA-2	LOWES		01/15/2024	Redemption		30,191	30,191	30,491	30,416	0	(225)	0	(225)	0	30,191	0	0	0	88	06/15/2042
54868#-AA-2	LOWES		02/15/2024	Redemption		30,278	30,278	30,579	30,504	0	(226)	0	(226)	0	30,278	0	0	0	176	06/15/2042
54868#-AA-2	LOWES		03/15/2024	Redemption		30,366	30,366	30,668	30,593	0	(226)	0	(226)	0	30,366	0	0	0	264	06/15/2042
54868#-AA-2	LOWES		04/15/2024	Redemption		30,454	30,454	30,757	30,681	0	(227)	0	(227)	0	30,454	0	0	0	353	06/15/2042
54868#-AA-2	LOWES		05/15/2024	Redemption		30,543	30,543	30,846	30,770	0	(228)	0	(228)	0	30,543	0	0	0	443	06/15/2042
54868#-AA-2	LOWES		06/15/2024	Redemption		30,631	30,631	30,935	30,860	0	(228)	0	(228)	0	30,631	0	0	0	533	06/15/2042
54868#-AA-2	LOWES		07/15/2024	Redemption		30,720	30,720	31,025	30,949	0	(229)	0	(229)	0	30,720	0	0	0	624	06/15/2042
54868#-AA-2	LOWES		08/15/2024	Redemption		30,809	30,809	31,115	31,039	0	(230)	0	(230)	0	30,809	0	0	0	715	06/15/2042
54868#-AA-2	LOWES		09/15/2024	Redemption		30,898	30,898	31,205	31,129	0	(230)	0	(230)	0	30,898	0	0	0	806	06/15/2042
54868#-AA-2	LOWES		10/15/2024	Redemption		30,988	30,988	31,296	31,219	0	(231)	0	(231)	0	30,988	0	0	0	899	06/15/2042
54868#-AA-2	LOWES		11/15/2024	Redemption		31,078	31,078	31,387	31,310	0	(232)	0	(232)	0	31,078	0	0	0	991	06/15/2042
54868#-AA-2	LOWES		12/15/2024	Redemption		31,168	31,168	31,478	31,400	0	(232)	0	(232)	0	31,168	0	0	0	1,085	06/15/2042
55056*-AA-5	LUTHER VILLAGE		01/15/2024	Redemption		9,773	9,760	9,760	9,760	0	12	0	12	0	9,773	0	0	0	37	11/15/2049
55056*-AA-5	LUTHER VILLAGE		01/15/2024	Redemption		9,773	9,773	9,773	9,773	0	0	0	0	0	9,773	0	0	0	37	11/15/2049
55056*-AA-5	LUTHER VILLAGE		02/15/2024	Redemption		9,810	9,810	9,810	9,810	0	0	0	0	0	9,810	0	0	0	75	11/15/2049
55056*-AA-5	LUTHER VILLAGE		02/15/2024	Redemption		9,810	9,810	9,810	9,810	0	0	0	0	0	9,810	0	0	0	75	11/15/2049
55056*-AA-5	LUTHER VILLAGE		03/15/2024	Redemption		9,859	9,859	9,859	9,859	0	0	0	0	0	9,859	0	0	0	113	11/15/2049
55056*-AA-5	LUTHER VILLAGE		03/15/2024	Redemption		9,859	9,859	9,859	9,859	0	0	0	0	0	9,859	0	0	0	113	11/15/2049
55056*-AA-5	LUTHER VILLAGE		04/15/2024	Redemption		9,885	9,885	9,885	9,885	0	0	0	0	0	9,885	0	0	0	151	11/15/2049
55056*-AA-5	LUTHER VILLAGE		04/15/2024	Redemption		9,885	9,885	9,885	9,885	0	0	0	0	0	9,885	0	0	0	151	11/15/2049
55056*-AA-5	LUTHER VILLAGE		05/15/2024	Redemption		9,922	9,922	9,922	9,922	0	0	0	0	0	9,922	0	0	0	189	11/15/2049
55056*-AA-5	LUTHER VILLAGE		05/15/2024	Redemption		9,922	9,922	9,922	9,922	0	0	0	0	0	9,922	0	0	0	189	11/15/2049
55056*-AA-5	LUTHER VILLAGE		06/15/2024	Redemption		9,960	9,960	9,960	9,960	0	0	0	0	0	9,960	0	0	0	228	11/15/2049
55056*-AA-5	LUTHER VILLAGE		06/15/2024	Redemption		9,960	9,960	9,960	9,960	0	0	0	0	0	9,960	0	0	0	228	11/15/2049
55056*-AA-5	LUTHER VILLAGE		07/15/2024	Redemption		9,998	9,998	9,998	9,998	0	0	0	0	0	9,998	0	0	0	267	11/15/2049
55056*-AA-5	LUTHER VILLAGE		07/15/2024	Redemption		9,998	9,998	9,998	9,998	0	0	0	0	0	9,998	0	0	0	267	11/15/2049
55056*-AA-5	LUTHER VILLAGE		08/15/2024	Redemption		10,036	10,036	10,036	10,036	0	0	0	0	0	10,036	0	0	0	306	11/15/2049
55056*-AA-5	LUTHER VILLAGE		08/15/2024	Redemption		10,036	10,036	10,036	10,036	0	0	0	0	0	10,036	0	0	0	306	11/15/2049
55056*-AA-5	LUTHER VILLAGE		09/15/2024	Redemption		10,074	10,074	10,074	10,074	0	0	0	0	0	10,074	0	0	0	345	11/15/2049
55056*-AA-5	LUTHER VILLAGE		09/15/2024	Redemption		10,074	10,074	10,074	10,074	0	0	0	0	0	10,074	0	0	0	345	11/15/2049
55056*-AA-5	LUTHER VILLAGE		10/15/2024	Redemption		10,113	10,113	10,113	10,113	0	0	0	0	0	10,113	0	0	0	385	11/15/2049
55056*-AA-5	LUTHER VILLAGE		10/15/2024	Redemption		10,113	10,113	10,113	10,113	0	0	0	0	0	10,113	0	0	0	385	11/15/2049
55056*-AA-5	LUTHER VILLAGE		11/15/2024	Redemption		10,151	10,151	10,151	10,151	0	0	0	0	0	10,151	0	0	0	425	11/15/2049
55056*-AA-5	LUTHER VILLAGE		11/15/2024	Redemption		10,151	10,151	10,151	10,151	0	0	0	0	0	10,151	0	0	0	425	11/15/2049
55056*-AA-5	LUTHER VILLAGE		12/15/2024	Redemption		10,190	10,190	10,190	10,190	0	0	0	0	0	10,190	0	0	0	466	11/15/2049
55056*-AA-5	LUTHER VILLAGE		12/15/2024	Redemption		10,190	10,190	10,190	10,190	0	0	0	0	0	10,190	0	0	0	466	11/15/2049
55056*-AB-3	LUTHER VILLAGE		01/15/2024	Redemption		6,627	6,627	6,627	6,627	0	0	0	0	0	6,627	0	0	0	20	11/15/2049
55056*-AB-3	LUTHER VILLAGE		01/15/2024	Redemption		6,627	6,627	6,627	6,627	0	0	0	0	0	6,627	0	0	0	20	11/15/2049
55056*-AB-3	LUTHER VILLAGE		02/15/2024	Redemption		6,647	6,647	6,647	6,647	0	0	0	0	0	6,647	0	0	0	40	11/15/2049
55056*-AB-3	LUTHER VILLAGE		02/15/2024	Redemption		6,647	6,647	6,647	6,647	0	0	0	0	0	6,647	0	0	0	40	11/15/2049
55056*-AB-3	LUTHER VILLAGE		03/15/2024	Redemption		6,667	6,667	6,667	6,667	0	0	0	0	0	6,667	0	0	0	60	11/15/2049
55056*-AB-3	LUTHER VILLAGE		03/15/2024	Redemption		6,667	6,667	6,667	6,667	0	0	0	0	0	6,667	0	0	0	60	11/15/2049
55056*-AB-3	LUTHER VILLAGE		04/15/2024	Redemption		6,687	6,687	6,687	6,687	0	0	0	0	0	6,687	0	0	0	80	11/15/2049
55056*-AB-3	LUTHER VILLAGE		04/15/2024	Redemption		6,687	6,687	6,687	6,687	0	0	0	0	0	6,687	0	0	0	80	11/15/2049
55056*-AB-3	LUTHER VILLAGE		05/15/2024	Redemption		6,707	6,707	6,707	6,707	0	0	0	0	0	6,707	0	0	0	101	11/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55056*-AB-3	LUTHER VILLAGE		05/15/2024	Redemption		6,707	6,707	6,707	6,707	0	0	0	0	0	6,707	0	0	0	101	11/15/2049
55056*-AB-3	LUTHER VILLAGE		06/15/2024	Redemption		6,727	6,727	6,727	6,727	0	0	0	0	0	6,727	0	0	0	121	11/15/2049
55056*-AB-3	LUTHER VILLAGE		06/15/2024	Redemption		6,727	6,727	6,727	6,727	0	0	0	0	0	6,727	0	0	0	121	11/15/2049
55056*-AB-3	LUTHER VILLAGE		07/15/2024	Redemption		6,747	6,747	6,747	6,747	0	0	0	0	0	6,747	0	0	0	142	11/15/2049
55056*-AB-3	LUTHER VILLAGE		07/15/2024	Redemption		6,747	6,747	6,747	6,747	0	0	0	0	0	6,747	0	0	0	142	11/15/2049
55056*-AB-3	LUTHER VILLAGE		08/15/2024	Redemption		6,768	6,768	6,768	6,768	0	0	0	0	0	6,768	0	0	0	163	11/15/2049
55056*-AB-3	LUTHER VILLAGE		08/15/2024	Redemption		6,768	6,768	6,768	6,768	0	0	0	0	0	6,768	0	0	0	163	11/15/2049
55056*-AB-3	LUTHER VILLAGE		09/15/2024	Redemption		6,788	6,788	6,788	6,788	0	0	0	0	0	6,788	0	0	0	184	11/15/2049
55056*-AB-3	LUTHER VILLAGE		09/15/2024	Redemption		6,788	6,788	6,788	6,788	0	0	0	0	0	6,788	0	0	0	184	11/15/2049
55056*-AB-3	LUTHER VILLAGE		10/15/2024	Redemption		6,808	6,808	6,808	6,808	0	0	0	0	0	6,808	0	0	0	205	11/15/2049
55056*-AB-3	LUTHER VILLAGE		10/15/2024	Redemption		6,808	6,808	6,808	6,808	0	0	0	0	0	6,808	0	0	0	205	11/15/2049
55056*-AB-3	LUTHER VILLAGE		11/15/2024	Redemption		6,829	6,829	6,829	6,829	0	0	0	0	0	6,829	0	0	0	226	11/15/2049
55056*-AB-3	LUTHER VILLAGE		11/15/2024	Redemption		6,829	6,829	6,829	6,829	0	0	0	0	0	6,829	0	0	0	226	11/15/2049
55056*-AB-3	LUTHER VILLAGE		12/15/2024	Redemption		6,849	6,849	6,849	6,849	0	0	0	0	0	6,849	0	0	0	247	11/15/2049
55056*-AB-3	LUTHER VILLAGE		12/15/2024	Redemption		6,849	6,849	6,849	6,849	0	0	0	0	0	6,849	0	0	0	247	11/15/2049
552676-AT-5	MDC HOLDINGS INC		09/10/2024	ATHENE ANNUITY		722,161	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(27,839)	(27,839)	33,286	01/15/2030
55292R-AA-9	MAPSL 2021-1A A		01/15/2024	Paydown		28,343	28,343	28,342	28,342	0	1	0	1	0	28,343	0	0	0	60	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		02/15/2024	Paydown		28,343	28,343	28,342	28,342	0	1	0	1	0	28,343	0	0	0	119	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		03/15/2024	Paydown		29,322	29,322	29,321	29,321	0	1	0	1	0	29,322	0	0	0	185	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		04/15/2024	Paydown		267,650	267,650	267,641	267,643	0	7	0	7	0	267,650	0	0	0	2,249	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		05/15/2024	Paydown		308,230	308,230	308,219	308,222	0	8	0	8	0	308,230	0	0	0	3,238	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		06/15/2024	Paydown		26,978	26,978	26,977	26,977	0	1	0	1	0	26,978	0	0	0	340	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		07/15/2024	Paydown		24,406	24,406	24,405	24,405	0	1	0	1	0	24,406	0	0	0	359	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		08/15/2024	Paydown		491,990	491,990	491,974	491,977	0	13	0	13	0	491,990	0	0	0	8,269	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		09/15/2024	Paydown		213,312	213,312	213,305	213,307	0	6	0	6	0	213,312	0	0	0	4,033	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		10/15/2024	Paydown		17,376	17,376	17,376	17,376	0	0	0	0	0	17,376	0	0	0	365	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		11/15/2024	Paydown		17,376	17,376	17,376	17,376	0	0	0	0	0	17,376	0	0	0	402	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		12/15/2024	Paydown		17,376	17,376	17,375	17,376	0	0	0	0	0	17,376	0	0	0	438	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		01/15/2024	Paydown		102,357	102,357	102,355	102,355	0	2	0	2	0	102,357	0	0	0	292	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		02/15/2024	Paydown		102,357	102,357	102,355	102,355	0	2	0	2	0	102,357	0	0	0	584	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		03/15/2024	Paydown		102,357	102,357	102,355	102,355	0	2	0	2	0	102,357	0	0	0	876	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		04/15/2024	Paydown		925,018	925,018	925,000	925,000	0	19	0	19	0	925,018	0	0	0	10,561	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		05/15/2024	Paydown		724,681	724,681	724,666	724,666	0	15	0	15	0	724,681	0	0	0	10,342	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		06/15/2024	Paydown		84,603	84,603	84,601	84,601	0	2	0	2	0	84,603	0	0	0	1,449	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		07/15/2024	Paydown		75,677	75,677	75,676	75,676	0	2	0	2	0	75,677	0	0	0	1,512	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		08/15/2024	Paydown		1,696,816	1,696,816	1,696,781	1,696,781	0	35	0	35	0	1,696,816	0	0	0	38,744	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		09/15/2024	Paydown		62,610	62,610	62,609	62,609	0	1	0	1	0	62,610	0	0	0	1,608	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		10/15/2024	Paydown		62,610	62,610	62,609	62,609	0	1	0	1	0	62,610	0	0	0	1,787	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		11/15/2024	Paydown		62,610	62,610	62,609	62,609	0	1	0	1	0	62,610	0	0	0	1,966	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		12/15/2024	Paydown		62,610	62,610	62,609	62,609	0	1	0	1	0	62,610	0	0	0	2,144	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		05/15/2024	Paydown		1,370,655	1,370,655	1,370,615	1,370,615	0	40	0	40	0	1,370,655	0	0	0	31,079	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		06/15/2024	Paydown		2,063	2,063	2,063	2,063	0	0	0	0	0	2,063	0	0	0	56	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		07/15/2024	Paydown		46,575	46,575	46,573	46,573	0	1	0	1	0	46,575	0	0	0	1,478	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		08/15/2024	Paydown		376,320	376,320	376,309	376,309	0	11	0	11	0	376,320	0	0	0	13,648	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		09/15/2024	Paydown		1,722,201	1,722,201	1,722,151	1,722,151	0	50	0	50	0	1,722,201	0	0	0	70,262	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		10/15/2024	Paydown		19,515	19,515	19,514	19,514	0	1	0	1	0	19,515	0	0	0	885	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		11/15/2024	Paydown		4,477	4,477	4,477	4,477	0	0	0	0	0	4,477	0	0	0	223	06/15/2046
55292R-AC-5	MAPSL 2021-1A C		12/15/2024	Paydown		8,022	8,022	8,022	8,022	0	0	0	0	0	8,022	0	0	0	436	06/15/2046
55336V-AA-8	MPLX		10/21/2024	ATHENE ANNUITY		3,987,307	4,000,000	4,375,496	4,092,903	0	(85,761)	0	(85,761)	0	4,007,142	0	(19,835)	(19,835)	189,333	02/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55336V-AG-5	MPLX		12/01/2024	Maturity		8,678,000	8,678,000	8,678,000	8,678,000	0	0	0	0	0	8,678,000	0	0	0	423,053	12/01/2024
55336V-AG-5	MPLX		12/01/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,750	12/01/2024
55336V-AM-2	MPLX		01/25/2024	GOLDMAN SACHS		4,429,500	5,000,000	4,940,550	4,952,911	0	181	0	181	0	4,953,092	0	(523,592)	(523,592)	65,000	04/15/2038
55336V-AM-2	MPLX		01/25/2024	GOLDMAN SACHS		4,429,500	5,000,000	4,940,550	4,952,911	0	181	0	181	0	4,953,092	0	(523,592)	(523,592)	65,000	04/15/2038
55336V-AR-1	MPLX		11/21/2024	BARCLAYS CAPITAL		933,072	960,000	1,046,957	1,008,769	0	(10,555)	0	(10,555)	0	998,214	0	(65,142)	(65,142)	45,547	03/15/2028
55336V-BW-9	MPLX		04/02/2024	GOLDMAN SACHS		337,486	354,000	352,357	352,364	0	16	0	16	0	352,380	0	(14,894)	(14,894)	11,834	03/01/2053
55354G-AL-4	MSCI		03/25/2024	GOLDMAN SACHS		891,420	1,000,000	895,000	909,345	0	2,482	0	2,482	0	911,827	0	(20,407)	(20,407)	12,486	02/15/2031
55396#-AA-0	MANKATO ENERGY CENTER		03/31/2024	Redemption		135,978	135,978	135,978	135,978	0	0	0	0	0	135,978	0	0	0	986	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		03/31/2024	Redemption		234,184	234,184	234,184	234,184	0	0	0	0	0	234,184	0	0	0	1,698	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		06/30/2024	Redemption		139,405	139,405	139,405	139,405	0	0	0	0	0	139,405	0	0	0	2,021	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		06/30/2024	Redemption		240,086	240,086	240,086	240,086	0	0	0	0	0	240,086	0	0	0	3,481	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		09/30/2024	Redemption		156,747	156,747	156,747	156,747	0	0	0	0	0	156,747	0	0	0	3,409	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		09/30/2024	Redemption		269,952	269,952	269,952	269,952	0	0	0	0	0	269,952	0	0	0	5,871	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		12/31/2024	Redemption		137,771	137,771	137,771	137,771	0	0	0	0	0	137,771	0	0	0	3,995	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		12/31/2024	Redemption		237,272	237,272	237,272	237,272	0	0	0	0	0	237,272	0	0	0	6,881	05/31/2039
55400U-AA-1	MVWOT 2022-1A A		01/20/2024	Paydown		237,063	237,063	237,002	237,002	0	61	0	61	0	237,063	0	0	0	820	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		02/20/2024	Paydown		179,583	179,583	179,537	179,537	0	46	0	46	0	179,583	0	0	0	1,242	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		03/20/2024	Paydown		183,660	183,660	183,613	183,613	0	47	0	47	0	183,660	0	0	0	1,905	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		04/20/2024	Paydown		188,879	188,879	188,830	188,830	0	49	0	49	0	188,879	0	0	0	2,613	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		05/20/2024	Paydown		175,940	175,940	175,895	175,895	0	45	0	45	0	175,940	0	0	0	3,042	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		06/20/2024	Paydown		142,098	142,098	142,062	142,062	0	37	0	37	0	142,098	0	0	0	2,949	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		07/20/2024	Paydown		130,255	130,255	130,221	130,221	0	33	0	33	0	130,255	0	0	0	3,153	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		08/20/2024	Paydown		138,640	138,640	138,604	138,604	0	36	0	36	0	138,640	0	0	0	3,836	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		09/20/2024	Paydown		140,323	140,323	140,287	140,287	0	36	0	36	0	140,323	0	0	0	4,368	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		10/20/2024	Paydown		117,355	117,355	117,325	117,325	0	30	0	30	0	117,355	0	0	0	4,059	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		11/20/2024	Paydown		113,063	113,063	113,034	113,034	0	29	0	29	0	113,063	0	0	0	4,301	11/21/2039
55400U-AA-1	MVWOT 2022-1A A		12/20/2024	Paydown		98,517	98,517	98,491	98,491	0	25	0	25	0	98,517	0	0	0	4,088	11/21/2039
55617L-AQ-5	MACYS RETAIL HLDGS LLC		02/28/2024	MORGAN STANLEY		382,148	406,000	415,130	413,368	0	(140)	0	(140)	0	413,227	0	(31,080)	(31,080)	10,999	03/15/2030
55617L-AQ-5	MACYS RETAIL HLDGS LLC		02/28/2024	BANK OF AMERICA		136,481	145,000	148,263	147,633	0	(50)	0	(50)	0	147,583	0	(11,101)	(11,101)	3,928	03/15/2030
55617L-AQ-5	MACYS RETAIL HLDGS LLC		02/29/2024	BARCLAYS CAPITAL		136,481	145,000	148,263	147,633	0	(52)	0	(52)	0	147,580	0	(11,099)	(11,099)	3,999	03/15/2030
55617L-AR-3	MACYS RETAIL HLDGS LLC		02/28/2024	MORGAN STANLEY		229,994	245,000	244,388	244,449	0	28	0	28	0	244,477	0	(14,483)	(14,483)	6,920	03/15/2032
55617L-AR-3	MACYS RETAIL HLDGS LLC		02/28/2024	MORGAN STANLEY		149,261	159,000	162,578	162,059	0	(37)	0	(37)	0	162,021	0	(12,760)	(12,760)	4,491	03/15/2032
55617L-AR-3	MACYS RETAIL HLDGS LLC		03/04/2024	BARCLAYS CAPITAL		229,598	242,000	241,395	241,456	0	31	0	31	0	241,487	0	(11,889)	(11,889)	7,041	03/15/2032
55617L-AR-3	MACYS RETAIL HLDGS LLC		03/04/2024	BARCLAYS CAPITAL		149,903	158,000	161,555	161,039	0	(39)	0	(39)	0	161,000	0	(11,097)	(11,097)	4,597	03/15/2032
55903V-BD-4	MAGALLANES INC		02/29/2024	TD SECURITIES (USA)		1,685,220	2,000,000	1,657,729	1,663,918	0	1,840	0	1,840	0	1,665,758	0	19,462	19,462	47,414	03/15/2042
559080-AF-3	MAGELLAN MIDSTREAM		02/27/2024	Tax Free Exchange		1,396,301	1,842,000	1,568,708	1,602,759	0	1,101	0	1,101	0	1,603,860	0	(207,559)	(207,559)	18,481	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM		02/27/2024	Tax Free Exchange		3,609,481	4,000,000	4,037,015	4,032,217	0	(96)	0	(96)	0	4,032,121	0	(422,640)	(422,640)	75,533	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM		02/27/2024	Tax Free Exchange		4,872,027	5,000,000	4,743,110	4,946,458	0	6,861	0	6,861	0	4,953,319	0	(81,292)	(81,292)	72,000	03/15/2025
559080-AL-0	MAGELLAN MIDSTREAM		02/27/2024	Tax Free Exchange		1,468,902	1,879,000	1,684,509	1,703,935	0	732	0	732	0	1,704,666	0	(235,765)	(235,765)	35,936	09/15/2046
559080-AN-6	MAGELLAN MIDSTREAM		02/27/2024	Tax Free Exchange		5,544,947	6,500,000	6,459,115	6,462,364	0	150	0	150	0	6,462,514	0	(917,568)	(917,568)	180,393	02/01/2049
55916A-AA-2	MAGIC MERGERCO INC		08/16/2024	DEUTSCHE BANK		102,343	134,000	134,000	134,000	0	0	0	0	0	134,000	0	(31,658)	(31,658)	5,628	05/01/2028
55916A-AA-2	MAGIC MERGERCO INC		08/19/2024	DEUTSCHE BANK		67,418	89,000	89,000	89,000	0	0	0	0	0	89,000	0	(21,583)	(21,583)	3,751	05/01/2028
55916A-AA-2	MAGIC MERGERCO INC		08/20/2024	DEUTSCHE BANK		245,430	324,000	324,000	324,000	0	0	0	0	0	324,000	0	(78,570)	(78,570)	13,703	05/01/2028
55916A-AA-2	MAGIC MERGERCO INC		08/22/2024	JEFFERIES & COMPANY		101,246	133,000	133,000	133,000	0	0	0	0	0	133,000	0	(31,754)	(31,754)	5,664	05/01/2028
55916A-AA-2	MAGIC MERGERCO INC		08/22/2024	WELLS FARGO		67,863	89,000	89,000	89,000	0	0	0	0	0	89,000	0	(21,138)	(21,138)	3,790	05/01/2028
56081#-AT-7	MAJOR LEAGUE BASEBALL		03/08/2024	STONE CASTLE		11,153,076	11,400,000	11,400,000	11,400,000	0	0	0	0	0	11,400,000	0	(246,924)	(246,924)	132,683	12/10/2025
56081#-BF-6	MAJOR LEAGUE BASEBALL		03/08/2024	STONE CASTLE		6,592,460	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(407,540)	(407,540)	56,778	12/10/2026
565849-AP-1	MARATHON OIL		12/12/2024	Call 94.8660		1,897,320	2,000,000	2,169,000	2,108,556	0	(30,310)	0	(30,310)	0	2,078,246	0	0	0	43,007	07/15/2027
565849-AP-1	MARATHON OIL		12/12/2024	Call 94.8660		6,166,290	6,500,000	7,050,414	6,853,542	0	(98,716)	0	(98,716)	0	6,754,826	0	0	0	139,247	07/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56585A-BD-3	MARATHON PETROLEUM		11/21/2024	BARCLAYS CAPITAL		10,772,125	11,153,000	12,186,502	11,842,142	0	(148,436)	0	(148,436)	0	11,693,706	0	(921,581)	(921,581)	483,854	04/01/2028
570535-AQ-7	MARKEL		02/09/2024	GOLDMAN SACHS		896,750	1,000,000	989,570	990,906	0	39	0	39	0	990,946	0	(94,196)	(94,196)	17,778	04/05/2046
570535-AX-2	MARKEL		03/25/2024	GOLDMAN SACHS		6,897,400	10,000,000	9,362,662	9,384,731	0	2,967	0	2,967	0	9,387,698	0	(2,490,298)	(2,490,298)	134,167	05/07/2052
57164P-AF-3	MARRIOTT OWNERSHIP		03/22/2024	GOLDMAN SACHS		1,170,313	1,250,000	1,271,875	1,254,492	0	(1,471)	0	(1,471)	0	1,253,020	0	(82,708)	(82,708)	31,502	01/15/2028
57169*-AT-4	MARS		10/11/2024	Maturity		10,000,000	10,000,000	10,466,200	10,047,055	0	(47,055)	0	(47,055)	0	10,000,000	0	0	0	349,000	10/11/2024
57169*-AT-4	MARS		10/11/2024	Maturity		10,000,000	10,000,000	10,466,200	10,047,055	0	(47,055)	0	(47,055)	0	10,000,000	0	0	0	349,000	10/11/2024
57169*-AX-5	MARS		03/13/2024	STONE CASTLE		18,776,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(1,223,400)	(1,223,400)	273,511	09/27/2026
57169*-AX-5	MARS		03/13/2024	STONE CASTLE		14,082,450	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(917,550)	(917,550)	205,133	09/27/2026
57169*-AX-5	MARS		03/13/2024	STONE CASTLE		18,776,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(1,223,400)	(1,223,400)	273,511	09/27/2026
571748-BP-6	MARSH & MCLENNAN		03/06/2024	US BANCORP		3,740,727	4,461,000	4,458,637	4,459,058	0	(12)	0	(12)	0	4,459,046	0	(718,319)	(718,319)	24,427	12/15/2031
571748-BP-6	MARSH & MCLENNAN		03/06/2024	US BANCORP		1,152,993	1,375,000	1,376,464	1,376,180	0	(42)	0	(42)	0	1,376,138	0	(223,145)	(223,145)	7,529	12/15/2031
571903-BE-2	MARRIOTT INTERNATIONAL		02/09/2024	TRUIST		4,392,540	4,500,000	4,937,616	4,844,631	0	(5,977)	0	(5,977)	0	4,838,653	0	(446,113)	(446,113)	33,531	06/15/2030
571903-BF-9	MARRIOTT INTERNATIONAL		02/07/2024	JP MORGAN		1,323,255	1,500,000	1,294,305	1,295,500	0	1,927	0	1,927	0	1,297,427	0	25,828	25,828	16,625	10/15/2032
573284-AN-6	MARTIN MARIETTA MATERIAL		03/07/2024	BARCLAYS CAPITAL		7,728,956	7,766,000	7,721,578	7,763,275	0	214	0	214	0	7,763,489	0	(34,533)	(34,533)	228,288	07/02/2024
57629W-BV-1	MASSMUTUAL GLOBAL		04/09/2024	Maturity		1,950,000	1,950,000	1,983,359	1,951,735	0	(1,735)	0	(1,735)	0	1,950,000	0	0	0	35,100	04/09/2024
57636Q-AB-0	MASTERCARD INC		04/01/2024	Maturity		1,322,000	1,322,000	1,315,394	1,321,577	0	423	0	423	0	1,322,000	0	0	0	22,309	04/01/2024
576433-D4-5	MARM 2005-7 2A1		01/01/2024	Paydown		8,094	8,094	7,857	8,048	0	46	0	46	0	8,094	0	0	0	31	09/25/2035
576433-D4-5	MARM 2005-7 2A1		02/01/2024	Paydown		25,589	25,589	24,838	25,443	0	147	0	147	0	25,589	0	0	0	194	09/25/2035
576433-D4-5	MARM 2005-7 2A1		03/01/2024	Paydown		7,599	7,599	7,376	7,556	0	44	0	44	0	7,599	0	0	0	86	09/25/2035
576433-D4-5	MARM 2005-7 2A1		04/01/2024	Paydown		15,844	15,844	15,379	15,753	0	91	0	91	0	15,844	0	0	0	240	09/25/2035
576433-D4-5	MARM 2005-7 2A1		05/01/2024	Paydown		8,585	8,592	8,340	8,543	0	42	0	42	0	8,585	0	0	0	164	09/25/2035
576433-D4-5	MARM 2005-7 2A1		06/01/2024	Paydown		39,493	39,493	38,332	39,267	0	226	0	226	0	39,493	0	0	0	910	09/25/2035
576433-D4-5	MARM 2005-7 2A1		07/01/2024	Paydown		7,153	7,153	6,943	7,112	0	41	0	41	0	7,153	0	0	0	193	09/25/2035
576433-D4-5	MARM 2005-7 2A1		08/01/2024	Paydown		20,377	20,377	19,778	20,260	0	117	0	117	0	20,377	0	0	0	633	09/25/2035
576433-D4-5	MARM 2005-7 2A1		09/01/2024	Paydown		103,257	102,434	99,425	101,847	0	1,410	0	1,410	0	103,257	0	0	0	3,644	09/25/2035
576433-D4-5	MARM 2005-7 2A1		10/01/2024	Paydown		6,654	6,657	6,461	6,619	0	35	0	35	0	6,654	0	0	0	260	09/25/2035
576433-D4-5	MARM 2005-7 2A1		11/01/2024	Paydown		7,028	7,033	6,827	6,993	0	35	0	35	0	7,028	0	0	0	303	09/25/2035
576433-D4-5	MARM 2005-7 2A1		12/01/2024	Paydown		165,243	165,243	160,389	164,297	0	946	0	946	0	165,243	0	0	0	7,759	09/25/2035
576434-YS-7	MALT 2004-12 6A4		01/01/2024	Paydown		1,539	1,539	1,526	1,491	0	49	0	49	0	1,539	0	0	0	7	12/25/2034
576434-YS-7	MALT 2004-12 6A4		02/01/2024	Paydown		1,808	1,808	1,792	1,751	0	57	0	57	0	1,808	0	0	0	17	12/25/2034
576434-YS-7	MALT 2004-12 6A4		03/01/2024	Paydown		1,739	1,739	1,724	1,684	0	55	0	55	0	1,739	0	0	0	24	12/25/2034
576434-YS-7	MALT 2004-12 6A4		04/01/2024	Paydown		1,668	1,668	1,653	1,615	0	53	0	53	0	1,668	0	0	0	31	12/25/2034
576434-YS-7	MALT 2004-12 6A4		05/01/2024	Paydown		1,942	1,942	1,925	1,880	0	61	0	61	0	1,942	0	0	0	45	12/25/2034
576434-YS-7	MALT 2004-12 6A4		06/01/2024	Paydown		1,638	1,638	1,624	1,586	0	52	0	52	0	1,638	0	0	0	45	12/25/2034
576434-YS-7	MALT 2004-12 6A4		07/01/2024	Paydown		1,448	1,448	1,435	1,402	0	46	0	46	0	1,448	0	0	0	46	12/25/2034
576434-YS-7	MALT 2004-12 6A4		08/01/2024	Paydown		1,894	1,894	1,878	1,835	0	60	0	60	0	1,894	0	0	0	69	12/25/2034
576434-YS-7	MALT 2004-12 6A4		09/01/2024	Paydown		1,493	1,493	1,480	1,446	0	47	0	47	0	1,493	0	0	0	62	12/25/2034
576434-YS-7	MALT 2004-12 6A4		10/01/2024	Paydown		1,889	1,889	1,873	1,830	0	60	0	60	0	1,889	0	0	0	87	12/25/2034
576434-YS-7	MALT 2004-12 6A4		11/01/2024	Paydown		1,661	1,661	1,647	1,609	0	53	0	53	0	1,661	0	0	0	84	12/25/2034
576434-YS-7	MALT 2004-12 6A4		12/01/2024	Paydown		1,666	1,666	1,651	1,613	0	53	0	53	0	1,666	0	0	0	92	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		01/01/2024	Paydown		0	19,023	3,583	5,010	0	(5,010)	0	(5,010)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		02/01/2024	Paydown		0	19,101	3,598	5,030	0	(5,030)	0	(5,030)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		03/01/2024	Paydown		0	19,180	3,612	5,051	0	(5,051)	0	(5,051)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		04/01/2024	Paydown		0	19,312	3,637	5,086	0	(5,086)	0	(5,086)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		05/01/2024	Paydown		0	19,338	3,642	5,092	0	(5,092)	0	(5,092)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		07/01/2024	Paydown		0	36,741	6,920	9,675	0	(9,675)	0	(9,675)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		08/01/2024	Paydown		0	16,250	3,061	4,279	0	(4,279)	0	(4,279)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		10/01/2024	Paydown		0	32,650	6,149	8,598	0	(8,598)	0	(8,598)	0	0	0	0	0	0	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		11/01/2024	Paydown		0	16,426	3,094	4,326	0	(4,326)	0	(4,326)	0	0	0	0	0	0	12/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57643M-JV-7	MASTR 2004-11 B1		12/01/2024	Paydown		0	17,773	3,347	4,680	0	(4,680)	0	(4,680)	0	0	0	0	0	0	12/25/2034
577081-BF-8	MATTEL		03/25/2024	GOLDMAN SACHS		804,606	875,000	875,000	875,000	0	0	0	0	0	875,000	0	(70,394)	(70,394)	16,042	04/01/2029
58013M-EK-6	MCDONALD'S		03/25/2024	GOLDMAN SACHS		1,036,796	1,072,000	1,072,051	1,072,085	0	(54)	0	(54)	0	1,072,032	0	(35,236)	(35,236)	36,582	07/15/2040
59020U-NZ-4	MLCC 2004-G A1		01/25/2024	Paydown		567	567	564	564	0	3	0	3	0	567	0	0	0	3	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		02/25/2024	Paydown		816	816	812	812	0	4	0	4	0	816	0	0	0	8	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		03/25/2024	Paydown		583	583	580	580	0	3	0	3	0	583	0	0	0	9	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		04/25/2024	Paydown		631	631	628	628	0	3	0	3	0	631	0	0	0	13	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		05/25/2024	Paydown		899	899	894	894	0	4	0	4	0	899	0	0	0	22	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		06/25/2024	Paydown		542	542	539	539	0	3	0	3	0	542	0	0	0	16	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		07/25/2024	Paydown		512	512	509	509	0	3	0	3	0	512	0	0	0	18	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		08/25/2024	Paydown		311	311	310	310	0	2	0	2	0	311	0	0	0	12	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		09/25/2024	Paydown		364	364	362	362	0	2	0	2	0	364	0	0	0	16	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		10/25/2024	Paydown		7,019	7,019	6,983	6,983	0	35	0	35	0	7,019	0	0	0	348	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		11/25/2024	Paydown		544	544	541	541	0	3	0	3	0	544	0	0	0	29	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		12/25/2024	Paydown		2,516	2,516	2,503	2,503	0	13	0	13	0	2,516	0	0	0	147	01/25/2030
59020U-SM-8	MLCC 2005-A2 A5		01/01/2024	Paydown		2,957	2,957	2,805	2,805	0	152	0	152	0	2,957	0	0	0	13	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		01/01/2024	Paydown		2,957	2,957	2,805	2,805	0	152	0	152	0	2,957	0	0	0	13	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		02/01/2024	Paydown		3,650	3,650	3,462	3,462	0	188	0	188	0	3,650	0	0	0	33	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		02/01/2024	Paydown		3,650	3,650	3,462	3,462	0	188	0	188	0	3,650	0	0	0	33	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		03/01/2024	Paydown		3,030	3,030	2,874	2,874	0	156	0	156	0	3,030	0	0	0	41	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		03/01/2024	Paydown		3,030	3,030	2,874	2,874	0	156	0	156	0	3,030	0	0	0	41	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		04/01/2024	Paydown		11,066	11,066	10,497	10,497	0	569	0	569	0	11,066	0	0	0	200	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		04/01/2024	Paydown		11,066	11,066	10,497	10,497	0	569	0	569	0	11,066	0	0	0	200	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		05/01/2024	Paydown		12,023	12,023	11,405	11,405	0	618	0	618	0	12,023	0	0	0	272	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		05/01/2024	Paydown		12,023	12,023	11,405	11,405	0	618	0	618	0	12,023	0	0	0	272	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		07/24/2024	ATHENE ANNUITY		644,231	668,937	634,542	634,542	0	0	0	0	0	634,542	0	9,689	9,689	18,499	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		08/01/2024	Paydown		246	246	234	234	0	13	0	13	0	246	0	0	0	9	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		09/01/2024	Paydown		3,806	3,806	3,610	3,610	0	196	0	196	0	3,806	0	0	0	157	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		10/01/2024	Paydown		23,458	23,458	22,252	22,252	0	1,206	0	1,206	0	23,458	0	0	0	1,075	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		11/01/2024	Paydown		3,713	3,713	3,522	3,522	0	191	0	191	0	3,713	0	0	0	187	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		12/01/2024	Paydown		3,705	3,705	3,514	3,514	0	190	0	190	0	3,705	0	0	0	204	02/25/2035
59023M-AD-2	MANA 2007-A1 A2C		01/25/2024	Paydown		4,472	4,472	1,485	1,598	0	2,874	0	2,874	0	4,472	0	0	0	4	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		02/26/2024	Paydown		4,890	4,890	1,624	1,747	0	3,142	0	3,142	0	4,890	0	0	0	6	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		03/25/2024	Paydown		14,408	14,408	4,785	5,148	0	9,259	0	9,259	0	14,408	0	0	0	30	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		04/25/2024	Paydown		6,552	6,552	2,176	2,341	0	4,211	0	4,211	0	6,552	0	0	0	19	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		05/28/2024	Paydown		5,331	5,331	1,771	1,905	0	3,426	0	3,426	0	5,331	0	0	0	21	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		06/25/2024	Paydown		8,754	8,754	2,908	3,128	0	5,626	0	5,626	0	8,754	0	0	0	42	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		07/24/2024	ATHENE ANNUITY		1,464,855	4,604,198	1,529,160	1,645,268	0	151,335	0	151,335	0	1,796,603	0	(331,749)	(331,749)	44,304	01/25/2037
59025G-AA-9	MLMBS 2007-2 1A1		01/01/2024	Paydown		894	894	852	873	0	21	0	21	0	894	0	0	0	4	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		02/01/2024	Paydown		231	231	221	226	0	5	0	5	0	231	0	0	0	2	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		03/01/2024	Paydown		80	80	76	78	0	2	0	2	0	80	0	0	0	1	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		04/01/2024	Paydown		82	82	78	80	0	2	0	2	0	82	0	0	0	1	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		05/01/2024	Paydown		80	80	77	79	0	2	0	2	0	80	0	0	0	2	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		06/01/2024	Paydown		81	81	77	79	0	2	0	2	0	81	0	0	0	2	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		07/01/2024	Paydown		94	94	90	92	0	2	0	2	0	94	0	0	0	3	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		08/01/2024	Paydown		401	401	382	391	0	9	0	9	0	401	0	0	0	13	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		09/01/2024	Paydown		83	83	79	81	0	2	0	2	0	83	0	0	0	3	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		10/01/2024	Paydown		1,246	1,246	1,187	1,216	0	30	0	30	0	1,246	0	0	0	55	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		11/01/2024	Paydown		70	70	67	69	0	2	0	2	0	70	0	0	0	3	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59025G-AA-9	MLMBS 2007-2 1A1		12/01/2024	Paydown		1,061	1,061	1,011	1,035	0	25	0	25	0	1,061	0	0	0	56	08/25/2036
59156R-BZ-0	METLIFE		05/14/2024	BROOKE RE2		14,626,169	15,000,000	14,939,250	14,958,031	0	2,298	0	2,298	0	14,960,329	0	(334,160)	(334,160)	437,938	03/23/2030
594918-AJ-3	MICROSOFT		03/05/2024	MARKET AXESS		3,541,680	3,600,000	3,770,956	3,742,886	0	(982)	0	(982)	0	3,741,905	0	(200,225)	(200,225)	70,200	10/01/2040
594918-BJ-2	MICROSOFT		02/13/2024	CITADEL SECURITIES		2,920,350	3,000,000	2,999,220	2,999,758	0	1	0	1	0	2,999,759	0	(79,409)	(79,409)	26,563	11/03/2025
594918-BJ-2	MICROSOFT		02/13/2024	GOLDMAN SACHS		2,432,550	2,500,000	2,499,350	2,499,799	0	0	0	0	0	2,499,799	0	(67,249)	(67,249)	22,135	11/03/2025
594918-BJ-2	MICROSOFT		02/13/2024	CITADEL SECURITIES		2,432,575	2,500,000	2,499,350	2,499,799	0	0	0	0	0	2,499,799	0	(67,224)	(67,224)	22,135	11/03/2025
59549W-AC-7	MDST 11 M2		01/15/2024	Paydown		5,735	5,735	5,735	5,735	0	0	0	0	0	5,735	0	0	0	31	07/15/2038
59549W-AC-7	MDST 11 M2		02/15/2024	Paydown		4,578	4,578	4,578	4,578	0	0	0	0	0	4,578	0	0	0	50	07/15/2038
59549W-AC-7	MDST 11 M2		03/15/2024	Paydown		6,144	6,144	6,144	6,144	0	0	0	0	0	6,144	0	0	0	101	07/15/2038
59549W-AC-7	MDST 11 M2		04/15/2024	Paydown		6,669	6,669	6,669	6,669	0	0	0	0	0	6,669	0	0	0	146	07/15/2038
59549W-AC-7	MDST 11 M2		05/15/2024	Paydown		6,895	6,895	6,895	6,895	0	0	0	0	0	6,895	0	0	0	189	07/15/2038
59549W-AC-7	MDST 11 M2		06/15/2024	Paydown		9,793	9,793	9,793	9,793	0	0	0	0	0	9,793	0	0	0	322	07/15/2038
59549W-AC-7	MDST 11 M2		07/15/2024	Paydown		6,471	6,471	6,471	6,471	0	0	0	0	0	6,471	0	0	0	248	07/15/2038
59549W-AC-7	MDST 11 M2		08/15/2024	Paydown		7,002	7,002	7,002	7,002	0	0	0	0	0	7,002	0	0	0	307	07/15/2038
59549W-AC-7	MDST 11 M2		09/15/2024	Paydown		9,865	9,865	9,865	9,865	0	0	0	0	0	9,865	0	0	0	486	07/15/2038
59549W-AC-7	MDST 11 M2		10/15/2024	Paydown		8,435	8,435	8,435	8,435	0	0	0	0	0	8,435	0	0	0	462	07/15/2038
59549W-AC-7	MDST 11 M2		11/15/2024	Paydown		6,823	6,823	6,823	6,823	0	0	0	0	0	6,823	0	0	0	411	07/15/2038
59549W-AC-7	MDST 11 M2		12/15/2024	Paydown		7,376	7,376	7,376	7,376	0	0	0	0	0	7,376	0	0	0	485	07/15/2038
595688-AA-6	MIDCAP FUNDING		01/01/2024	Redemption		2,531,394	2,531,394	2,531,394	2,531,394	0	0	0	0	0	2,531,394	0	0	0	17,327	08/31/2026
595688-AA-6	MIDCAP FUNDING		01/24/2024	Redemption		2,084,982	2,084,982	2,084,982	2,084,982	0	0	0	0	0	2,084,982	0	0	0	14,271	08/31/2026
595688-AA-6	MIDCAP FUNDING		01/31/2024	Redemption		7,571,914	7,571,914	7,571,914	7,571,914	0	0	0	0	0	7,571,914	0	0	0	51,829	08/31/2026
595688-AA-6	MIDCAP FUNDING		02/21/2024	Redemption		2,589,381	2,589,381	2,589,381	2,589,381	0	0	0	0	0	2,589,381	0	0	0	37,639	08/31/2026
595688-AA-6	MIDCAP FUNDING		02/28/2024	Redemption		2,536,529	2,536,529	2,536,529	2,536,529	0	0	0	0	0	2,536,529	0	0	0	36,871	08/31/2026
595688-AA-6	MIDCAP FUNDING		04/10/2024	Redemption		5,692,868	5,692,868	5,692,868	5,692,868	0	0	0	0	0	5,692,868	0	0	0	154,619	08/31/2026
595688-AA-6	MIDCAP FUNDING		04/17/2024	Redemption		2,078,455	2,078,455	2,078,455	2,078,455	0	0	0	0	0	2,078,455	0	0	0	56,451	08/31/2026
595688-AA-6	MIDCAP FUNDING		04/24/2024	Redemption		3,226,725	3,226,725	3,226,725	3,226,725	0	0	0	0	0	3,226,725	0	0	0	87,638	08/31/2026
595688-AA-6	MIDCAP FUNDING		05/22/2024	Redemption		1,670,301	1,670,301	1,670,301	1,670,301	0	0	0	0	0	1,670,301	0	0	0	57,968	08/31/2026
595688-AA-6	MIDCAP FUNDING		05/28/2024	Redemption		1,663,918	1,663,918	1,663,918	1,663,918	0	0	0	0	0	1,663,918	0	0	0	57,746	08/31/2026
595688-AA-6	MIDCAP FUNDING		06/17/2024	Redemption		3,131,649	3,131,649	3,131,649	3,131,649	0	0	0	0	0	3,131,649	0	0	0	130,620	08/31/2026
595688-AA-6	MIDCAP FUNDING		06/26/2024	Redemption		460,168	460,168	460,168	460,168	0	0	0	0	0	460,168	0	0	0	19,193	08/31/2026
595688-AA-6	MIDCAP FUNDING		07/01/2024	Redemption		677,059	677,059	677,059	677,059	0	0	0	0	0	677,059	0	0	0	32,785	08/31/2026
595688-AA-6	MIDCAP FUNDING		07/31/2024	Paydown		3,684,217	3,684,217	3,684,217	3,684,217	0	0	0	0	0	3,684,217	0	0	0	178,400	08/31/2026
595688-AA-6	MIDCAP FUNDING		08/28/2024	Redemption		303,113	303,113	303,113	303,113	0	0	0	0	0	303,113	0	0	0	17,176	08/31/2026
595688-AA-6	MIDCAP FUNDING		09/18/2024	Redemption		1,676,728	1,676,728	1,676,728	1,676,728	0	0	0	0	0	1,676,728	0	0	0	105,180	08/31/2026
595688-AA-6	MIDCAP FUNDING		10/09/2024	Redemption		425,461	425,461	425,461	425,461	0	0	0	0	0	425,461	0	0	0	29,141	08/31/2026
595688-AA-6	MIDCAP FUNDING		10/23/2024	Redemption		448,494	448,494	448,494	448,494	0	0	0	0	0	448,494	0	0	0	30,719	08/31/2026
595688-AA-6	MIDCAP FUNDING		10/30/2024	Redemption		837,882	837,882	837,882	837,882	0	0	0	0	0	837,882	0	0	0	57,389	08/31/2026
595688-AA-6	MIDCAP FUNDING		11/06/2024	Redemption		2,247,186	2,247,186	2,247,186	2,247,186	0	0	0	0	0	2,247,186	0	0	0	169,087	08/31/2026
595688-AA-6	MIDCAP FUNDING		11/13/2024	Redemption		516,015	516,015	516,015	516,015	0	0	0	0	0	516,015	0	0	0	38,827	08/31/2026
595688-AA-6	MIDCAP FUNDING		11/20/2024	Redemption		456,037	456,037	456,037	456,037	0	0	0	0	0	456,037	0	0	0	34,314	08/31/2026
595688-AA-6	MIDCAP FUNDING		11/27/2024	Redemption		1,838,763	1,838,763	1,838,763	1,838,763	0	0	0	0	0	1,838,763	0	0	0	138,356	08/31/2026
595688-AA-6	MIDCAP FUNDING		12/11/2024	Redemption		591,861	591,861	591,861	591,861	0	0	0	0	0	591,861	0	0	0	49,233	08/31/2026
595688-AA-6	MIDCAP FUNDING		12/30/2024	ATHENE ANNUITY		7,228,475	7,228,475	7,228,475	7,228,475	0	0	0	0	0	7,228,475	0	0	0	601,292	08/31/2026
59833C-AA-0	MIDWEST CONNECTOR		04/01/2024	Maturity		10,000,000	10,000,000	9,979,800	9,997,960	0	2,040	0	2,040	0	10,000,000	0	0	0	195,000	04/01/2024
60040#-AA-0	MILLENNIUM PIPELINE		06/30/2024	Redemption		625,581	625,581	661,107	640,868	0	(15,288)	0	(15,288)	0	625,581	0	0	0	16,672	06/30/2027
60040#-AA-0	MILLENNIUM PIPELINE		06/30/2024	Redemption		425,395	425,395	425,395	425,395	0	0	0	0	0	425,395	0	0	0	11,337	06/30/2027
60040#-AA-0	MILLENNIUM PIPELINE		12/30/2024	Redemption		625,581	625,581	661,107	640,868	0	(15,288)	0	(15,288)	0	625,581	0	0	0	33,343	06/30/2027
60040#-AA-0	MILLENNIUM PIPELINE		12/30/2024	Redemption		425,395	425,395	425,395	425,395	0	0	0	0	0	425,395	0	0	0	22,674	06/30/2027
607120-EZ-1	AIRBUS GROUP		01/01/2024	DIRECT		6,409,655	6,660,179	6,660,179	6,660,179	0	0	0	0	0	6,660,179	0	(250,524)	(250,524)	36,653	11/09/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
607120-EZ-1	AIRBUS GROUP		01/01/2024	DIRECT		3,204,828	3,330,091	3,330,091	3,330,091	0	0	0	0	0	3,330,091	0	(125,262)	(125,262)	18,327	11/09/2032
607120-EZ-1	AIRBUS GROUP		02/09/2024	Redemption		157,189	157,189	157,189	157,189	0	0	0	0	0	157,189	0	0	0	1,497	11/09/2032
607120-EZ-1	AIRBUS GROUP		05/09/2024	Redemption		158,686	158,686	158,686	158,686	0	0	0	0	0	158,686	0	0	0	3,023	11/09/2032
607120-EZ-1	AIRBUS GROUP		08/09/2024	Redemption		160,198	160,198	160,198	160,198	0	0	0	0	0	160,198	0	0	0	4,578	11/09/2032
607120-EZ-1	AIRBUS GROUP		11/09/2024	Redemption		161,723	161,723	161,723	161,723	0	0	0	0	0	161,723	0	0	0	6,162	11/09/2032
607120-FL-1	AIRBUS GROUP		02/09/2024	Redemption		335,751	335,751	335,751	335,751	0	0	0	0	0	335,751	0	0	0	2,669	05/09/2039
607120-FL-1	AIRBUS GROUP		05/09/2024	Redemption		338,420	338,420	338,420	338,420	0	0	0	0	0	338,420	0	0	0	5,381	05/09/2039
607120-FL-1	AIRBUS GROUP		08/09/2024	Redemption		341,111	341,111	341,111	341,111	0	0	0	0	0	341,111	0	0	0	8,135	05/09/2039
607120-FL-1	AIRBUS GROUP		11/09/2024	Redemption		343,823	343,823	343,823	343,823	0	0	0	0	0	343,823	0	0	0	10,934	05/09/2039
607120-FN-7	AIRBUS GROUP		02/09/2024	Redemption		143,893	143,893	143,893	143,893	0	0	0	0	0	143,893	0	0	0	1,144	05/09/2039
607120-FN-7	AIRBUS GROUP		05/09/2024	Redemption		145,037	145,037	145,037	145,037	0	0	0	0	0	145,037	0	0	0	2,306	05/09/2039
607120-FN-7	AIRBUS GROUP		08/09/2024	Redemption		146,190	146,190	146,190	146,190	0	0	0	0	0	146,190	0	0	0	3,487	05/09/2039
607120-FN-7	AIRBUS GROUP		11/09/2024	Redemption		147,353	147,353	147,353	147,353	0	0	0	0	0	147,353	0	0	0	4,686	05/09/2039
616900-AD-1	MSBAM 2015-C23 A3		12/01/2024	Paydown		120,533	120,533	121,804	120,646	0	(113)	0	(113)	0	120,533	0	0	0	4,160	07/15/2050
61691A-BK-8	MSC 2015-UBS8 A3		08/01/2024	Paydown		513,975	513,975	519,110	514,218	0	(243)	0	(243)	0	513,975	0	0	0	12,130	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		08/01/2024	Paydown		256,987	256,987	259,555	257,109	0	(121)	0	(121)	0	256,987	0	0	0	6,065	12/15/2048
617445-CJ-8	MSC 1996-1 B3		01/01/2024	Paydown		181	181	101	0	0	181	0	181	0	181	0	0	0	1	01/25/2027
617445-CJ-8	MSC 1996-1 B3		02/01/2024	Paydown		211	211	118	0	0	211	0	211	0	211	0	0	0	3	01/25/2027
617445-CJ-8	MSC 1996-1 B3		03/01/2024	Paydown		212	212	118	0	0	212	0	212	0	212	0	0	0	4	01/25/2027
617445-CJ-8	MSC 1996-1 B3		04/01/2024	Paydown		180	180	101	0	0	180	0	180	0	180	0	0	0	4	01/25/2027
617445-CJ-8	MSC 1996-1 B3		05/01/2024	Paydown		215	215	120	0	0	215	0	215	0	215	0	0	0	7	01/25/2027
617445-CJ-8	MSC 1996-1 B3		06/01/2024	Paydown		216	216	121	0	0	216	0	216	0	216	0	0	0	8	01/25/2027
617445-CJ-8	MSC 1996-1 B3		07/01/2024	Paydown		194	194	109	0	0	194	0	194	0	194	0	0	0	8	01/25/2027
617445-CJ-8	MSC 1996-1 B3		08/01/2024	Paydown		220	220	123	0	0	220	0	220	0	220	0	0	0	11	01/25/2027
617445-CJ-8	MSC 1996-1 B3		09/01/2024	Paydown		219	219	122	0	0	219	0	219	0	219	0	0	0	12	01/25/2027
617445-CJ-8	MSC 1996-1 B3		10/01/2024	Paydown		186	186	104	0	0	186	0	186	0	186	0	0	0	11	01/25/2027
617445-CJ-8	MSC 1996-1 B3		11/01/2024	Paydown		230	230	129	0	0	230	0	230	0	230	0	0	0	15	01/25/2027
61746B-DQ-6	MORGAN STANLEY		04/29/2024	Maturity		1,500,000	1,500,000	1,486,860	1,499,352	0	648	0	648	0	1,500,000	0	0	0	29,063	04/29/2024
61746B-DQ-6	MORGAN STANLEY		04/29/2024	Maturity		5,000,000	5,000,000	4,956,200	4,997,839	0	2,161	0	2,161	0	5,000,000	0	0	0	96,875	04/29/2024
61747Y-EH-4	MORGAN STANLEY		03/25/2024	GOLDMAN SACHS		2,555,807	3,099,000	3,099,000	3,099,000	0	0	0	0	0	3,099,000	0	(543,193)	(543,193)	33,936	10/20/2032
61747Y-ER-2	MORGAN STANLEY		03/06/2024	GOLDMAN SACHS		4,853,700	5,000,000	4,936,900	4,952,518	0	1,931	0	1,931	0	4,954,449	0	(100,749)	(100,749)	80,692	04/20/2028
61747Y-FD-2	MORGAN STANLEY		05/01/2024	JP MORGAN		1,967,940	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(32,060)	(32,060)	55,370	04/20/2029
61747Y-FG-5	MORGAN STANLEY		03/20/2024	MORGAN STANLEY		1,172,931	1,176,000	1,176,000	1,176,000	0	0	0	0	0	1,176,000	0	(3,069)	(3,069)	42,701	07/21/2034
61760C-AN-5	MSRR 2010-R9 2C		03/01/2024	Paydown		39,397	39,397	24,944	24,944	0	14,453	0	14,453	0	39,397	0	0	0	557	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		04/01/2024	Paydown		14,256	14,256	9,026	9,026	0	5,230	0	5,230	0	14,256	0	0	0	268	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		05/01/2024	Paydown		793	793	502	502	0	291	0	291	0	793	0	0	0	19	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		06/01/2024	Paydown		2,730	2,730	1,729	1,729	0	1,002	0	1,002	0	2,730	0	0	0	77	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		07/01/2024	Paydown		4,142	4,142	2,622	2,622	0	1,519	0	1,519	0	4,142	0	0	0	136	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		08/01/2024	Paydown		34,069	34,069	21,571	21,571	0	12,498	0	12,498	0	34,069	0	0	0	1,276	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		09/01/2024	Paydown		225	225	143	143	0	83	0	83	0	225	0	0	0	10	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		10/01/2024	Paydown		20,755	20,755	13,141	13,141	0	7,614	0	7,614	0	20,755	0	0	0	983	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		12/01/2024	Paydown		4,034	4,034	2,554	2,554	0	1,480	0	1,480	0	4,034	0	0	0	232	12/26/2046
61763X-AE-6	MSBAM 2014-C18 A4		04/01/2024	Paydown		534,745	534,745	550,753	534,745	0	0	0	0	0	534,745	0	0	0	6,993	10/15/2047
61763X-AE-6	MSBAM 2014-C18 A4		05/01/2024	Paydown		322,479	322,479	332,133	322,479	0	0	0	0	0	322,479	0	0	0	5,271	10/15/2047
61763X-AE-6	MSBAM 2014-C18 A4		06/01/2024	Paydown		904,121	904,121	931,186	904,121	0	0	0	0	0	904,121	0	0	0	17,734	10/15/2047
61763X-AE-6	MSBAM 2014-C18 A4		07/01/2024	Paydown		669,337	669,337	689,374	669,337	0	0	0	0	0	669,337	0	0	0	15,317	10/15/2047
61763X-AE-6	MSBAM 2014-C18 A4		08/01/2024	Paydown		1,854,318	1,854,318	1,909,828	1,854,318	0	0	0	0	0	1,854,318	0	0	0	48,497	10/15/2047
61768H-AV-8	MSC 2019-L2 A3		08/01/2024	Paydown		165,741	165,741	167,394	166,293	0	(552)	0	(552)	0	165,741	0	0	0	4,205	03/15/2052
61945L-AA-1	MSAIC 2019-2A A		01/20/2024	Paydown		1,893	1,893	1,796	1,796	0	97	0	97	0	1,893	0	0	0	0	09/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61945L-AA-1	MSAIC 2019-2A A		02/20/2024	Paydown		1,889	1,889	1,793	1,793	0	97	0	97	0	1,889	0	0	0	0	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		03/20/2024	Paydown		2,074	2,074	1,968	1,968	0	106	0	106	0	2,074	0	0	0	1	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		04/20/2024	Paydown		1,751	1,751	1,661	1,661	0	90	0	90	0	1,751	0	0	0	5	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		05/20/2024	Paydown		1,751	1,751	1,662	1,662	0	90	0	90	0	1,751	0	0	0	9	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		06/20/2024	Paydown		1,775	1,775	1,684	1,684	0	91	0	91	0	1,775	0	0	0	14	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		07/20/2024	Paydown		1,528	1,528	1,449	1,449	0	78	0	78	0	1,528	0	0	0	16	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		08/20/2024	Paydown		1,616	1,616	1,533	1,533	0	83	0	83	0	1,616	0	0	0	20	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		09/20/2024	Paydown		1,291	1,291	1,225	1,225	0	66	0	66	0	1,291	0	0	0	19	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		10/20/2024	Paydown		1,883	1,883	1,787	1,787	0	96	0	96	0	1,883	0	0	0	33	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		11/20/2024	Paydown		1,421	1,421	1,348	1,348	0	73	0	73	0	1,421	0	0	0	28	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		12/20/2024	Paydown		1,519	1,519	1,441	1,441	0	78	0	78	0	1,519	0	0	0	34	09/20/2040
61945W-AA-7	MSAIC 2023-2A A		01/20/2024	Paydown		65,788	65,788	64,934	64,934	0	854	0	854	0	65,788	0	0	0	294	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		02/20/2024	Paydown		148,937	148,937	147,003	147,003	0	1,934	0	1,934	0	148,937	0	0	0	1,331	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		03/20/2024	Paydown		194,170	194,170	191,648	191,648	0	2,521	0	2,521	0	194,170	0	0	0	2,602	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		04/20/2024	Paydown		245,758	245,758	242,567	242,567	0	3,191	0	3,191	0	245,758	0	0	0	4,391	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		05/20/2024	Paydown		286,809	286,809	283,084	283,084	0	3,724	0	3,724	0	286,809	0	0	0	6,405	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		06/20/2024	Paydown		215,590	215,590	212,790	212,790	0	2,800	0	2,800	0	215,590	0	0	0	5,778	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		07/20/2024	Paydown		160,654	160,654	158,568	158,568	0	2,086	0	2,086	0	160,654	0	0	0	5,023	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		08/20/2024	Paydown		112,172	112,172	110,716	110,716	0	1,457	0	1,457	0	112,172	0	0	0	4,008	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		09/20/2024	Paydown		106,207	106,207	104,827	104,827	0	1,379	0	1,379	0	106,207	0	0	0	4,270	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		10/20/2024	Paydown		82,454	82,454	81,383	81,383	0	1,071	0	1,071	0	82,454	0	0	0	3,683	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		11/20/2024	Paydown		103,716	103,716	102,369	102,369	0	1,347	0	1,347	0	103,716	0	0	0	5,096	09/22/2053
61945W-AA-7	MSAIC 2023-2A A		12/20/2024	Paydown		96,538	96,538	95,285	95,285	0	1,254	0	1,254	0	96,538	0	0	0	5,174	09/22/2053
61946C-AA-0	MSAIC 2019-1A		01/20/2024	Paydown		75,178	75,178	74,845	74,879	0	299	0	299	0	75,178	0	0	0	274	12/21/2043
61946C-AA-0	MSAIC 2019-1A		01/20/2024	Paydown		48,644	48,644	48,628	48,628	0	16	0	16	0	48,644	0	0	0	177	12/21/2043
61946C-AA-0	MSAIC 2019-1A		01/20/2024	Paydown		48,644	48,644	48,628	48,628	0	16	0	16	0	48,644	0	0	0	177	12/21/2043
61946C-AA-0	MSAIC 2019-1A		01/20/2024	Paydown		59,700	59,700	59,680	59,680	0	20	0	20	0	59,700	0	0	0	217	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2024	Paydown		80,726	80,726	80,369	80,406	0	321	0	321	0	80,726	0	0	0	588	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2024	Paydown		52,235	52,235	52,217	52,217	0	17	0	17	0	52,235	0	0	0	380	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2024	Paydown		52,235	52,235	52,217	52,217	0	17	0	17	0	52,235	0	0	0	380	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2024	Paydown		64,106	64,106	64,085	64,085	0	21	0	21	0	64,106	0	0	0	467	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2024	Paydown		76,014	76,014	75,677	75,712	0	302	0	302	0	76,014	0	0	0	830	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2024	Paydown		49,185	49,185	49,169	49,169	0	16	0	16	0	49,185	0	0	0	537	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2024	Paydown		49,185	49,185	49,169	49,169	0	16	0	16	0	49,185	0	0	0	537	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2024	Paydown		60,364	60,364	60,344	60,344	0	20	0	20	0	60,364	0	0	0	659	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2024	Paydown		84,598	84,598	84,224	84,262	0	336	0	336	0	84,598	0	0	0	1,232	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2024	Paydown		54,740	54,740	54,722	54,722	0	18	0	18	0	54,740	0	0	0	797	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2024	Paydown		54,740	54,740	54,722	54,722	0	18	0	18	0	54,740	0	0	0	797	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2024	Paydown		67,181	67,181	67,159	67,159	0	22	0	22	0	67,181	0	0	0	979	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2024	Paydown		79,080	79,080	78,729	78,765	0	314	0	314	0	79,080	0	0	0	1,440	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2024	Paydown		51,169	51,169	51,152	51,152	0	17	0	17	0	51,169	0	0	0	932	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2024	Paydown		51,169	51,169	51,152	51,152	0	17	0	17	0	51,169	0	0	0	932	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2024	Paydown		62,798	62,798	62,778	62,778	0	21	0	21	0	62,798	0	0	0	1,143	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2024	Paydown		81,915	81,915	81,552	81,590	0	325	0	325	0	81,915	0	0	0	1,790	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2024	Paydown		53,004	53,004	52,986	52,986	0	18	0	18	0	53,004	0	0	0	1,158	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2024	Paydown		53,004	53,004	52,986	52,986	0	18	0	18	0	53,004	0	0	0	1,158	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2024	Paydown		65,050	65,050	65,028	65,028	0	22	0	22	0	65,050	0	0	0	1,421	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2024	Paydown		69,346	69,346	69,039	69,070	0	275	0	275	0	69,346	0	0	0	1,768	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2024	Paydown		44,871	44,871	44,856	44,856	0	15	0	15	0	44,871	0	0	0	1,144	12/21/2043

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946C-AA-0	MSAIC 2019-1A		07/20/2024	Paydown		44,871	44,871	44,856	44,856	0	15	0	15	0	44,871	0	0	0	1,144	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2024	Paydown		55,069	55,069	55,050	55,050	0	18	0	18	0	55,069	0	0	0	1,404	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2024	Paydown		73,052	73,052	72,729	72,762	0	290	0	290	0	73,052	0	0	0	2,128	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2024	Paydown		47,269	47,269	47,254	47,254	0	16	0	16	0	47,269	0	0	0	1,377	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2024	Paydown		47,269	47,269	47,254	47,254	0	16	0	16	0	47,269	0	0	0	1,377	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2024	Paydown		58,012	58,012	57,993	57,993	0	19	0	19	0	58,012	0	0	0	1,690	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2024	Paydown		69,195	69,195	68,889	68,920	0	275	0	275	0	69,195	0	0	0	2,268	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2024	Paydown		44,773	44,773	44,758	44,758	0	15	0	15	0	44,773	0	0	0	1,467	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2024	Paydown		44,773	44,773	44,758	44,758	0	15	0	15	0	44,773	0	0	0	1,467	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2024	Paydown		54,949	54,949	54,931	54,931	0	18	0	18	0	54,949	0	0	0	1,801	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2024	Paydown		69,725	69,725	69,416	69,448	0	277	0	277	0	69,725	0	0	0	2,539	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2024	Paydown		45,116	45,116	45,101	45,101	0	15	0	15	0	45,116	0	0	0	1,643	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2024	Paydown		45,116	45,116	45,101	45,101	0	15	0	15	0	45,116	0	0	0	1,643	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2024	Paydown		55,370	55,370	55,352	55,352	0	18	0	18	0	55,370	0	0	0	2,016	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2024	Paydown		71,867	71,867	71,549	71,581	0	285	0	285	0	71,867	0	0	0	2,879	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2024	Paydown		46,502	46,502	46,487	46,487	0	15	0	15	0	46,502	0	0	0	1,863	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2024	Paydown		57,071	57,071	57,052	57,052	0	19	0	19	0	57,071	0	0	0	2,286	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2024	Paydown		46,502	46,502	46,487	46,487	0	15	0	15	0	46,502	0	0	0	1,863	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2024	Paydown		64,501	64,501	64,215	64,245	0	256	0	256	0	64,501	0	0	0	2,819	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2024	Paydown		41,736	41,736	41,722	41,722	0	14	0	14	0	41,736	0	0	0	1,824	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2024	Paydown		41,736	41,736	41,722	41,722	0	14	0	14	0	41,736	0	0	0	1,824	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2024	Paydown		51,221	51,221	51,204	51,204	0	17	0	17	0	51,221	0	0	0	2,238	12/21/2043
61946E-AA-6	MSAIC 2017-1A A		01/20/2024	Paydown		7,057	7,057	7,055	7,056	0	1	0	1	0	7,057	0	0	0	26	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		02/20/2024	Paydown		9,155	9,155	9,152	9,153	0	2	0	2	0	9,155	0	0	0	68	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		03/20/2024	Paydown		9,079	9,079	9,077	9,078	0	2	0	2	0	9,079	0	0	0	101	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		04/20/2024	Paydown		7,564	7,564	7,562	7,562	0	2	0	2	0	7,564	0	0	0	112	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		05/20/2024	Paydown		8,471	8,471	8,468	8,469	0	2	0	2	0	8,471	0	0	0	157	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		06/20/2024	Paydown		8,812	8,812	8,809	8,810	0	2	0	2	0	8,812	0	0	0	196	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		07/20/2024	Paydown		9,786	9,786	9,783	9,784	0	2	0	2	0	9,786	0	0	0	254	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		08/20/2024	Paydown		7,759	7,759	7,757	7,758	0	2	0	2	0	7,759	0	0	0	230	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		09/20/2024	Paydown		10,629	10,629	10,626	10,627	0	2	0	2	0	10,629	0	0	0	355	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		10/20/2024	Paydown		9,631	9,631	9,628	9,629	0	2	0	2	0	9,631	0	0	0	357	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		11/20/2024	Paydown		8,930	8,930	8,927	8,928	0	2	0	2	0	8,930	0	0	0	364	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		12/20/2024	Paydown		6,629	6,629	6,627	6,628	0	1	0	1	0	6,629	0	0	0	295	06/20/2042
61946F-AA-3	MSAIC 2018-1A A		01/20/2024	Paydown		61,537	61,537	61,534	61,534	0	3	0	3	0	61,537	0	0	0	206	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		01/20/2024	Paydown		41,025	41,025	41,022	41,022	0	2	0	2	0	41,025	0	0	0	137	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		01/20/2024	Paydown		47,178	47,178	47,176	47,176	0	2	0	2	0	47,178	0	0	0	158	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		02/20/2024	Paydown		55,927	55,927	55,924	55,924	0	3	0	3	0	55,927	0	0	0	374	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		02/20/2024	Paydown		37,285	37,285	37,283	37,283	0	2	0	2	0	37,285	0	0	0	249	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		02/20/2024	Paydown		42,877	42,877	42,875	42,875	0	2	0	2	0	42,877	0	0	0	287	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		03/20/2024	Paydown		48,232	48,232	48,230	48,230	0	2	0	2	0	48,232	0	0	0	484	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		03/20/2024	Paydown		32,155	32,155	32,153	32,153	0	2	0	2	0	32,155	0	0	0	322	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		03/20/2024	Paydown		36,978	36,978	36,976	36,976	0	2	0	2	0	36,978	0	0	0	371	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		04/20/2024	Paydown		60,571	60,571	60,568	60,568	0	3	0	3	0	60,571	0	0	0	807	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		04/20/2024	Paydown		40,381	40,381	40,378	40,378	0	2	0	2	0	40,381	0	0	0	540	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		04/20/2024	Paydown		46,438	46,438	46,435	46,435	0	2	0	2	0	46,438	0	0	0	619	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		05/20/2024	Paydown		59,394	59,394	59,391	59,391	0	3	0	3	0	59,394	0	0	0	990	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		05/20/2024	Paydown		39,596	39,596	39,594	39,594	0	2	0	2	0	39,596	0	0	0	662	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		05/20/2024	Paydown		45,535	45,535	45,533	45,533	0	2	0	2	0	45,535	0	0	0	759	06/22/2043

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946F-AA-3	MSAIC 2018-1A A		06/20/2024	Paydown		59,297	59,297	59,294	59,294	0	3	0	3	0	59,297	0	0	0	1,186	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		06/20/2024	Paydown		39,531	39,531	39,529	39,529	0	2	0	2	0	39,531	0	0	0	793	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		06/20/2024	Paydown		45,461	45,461	45,459	45,459	0	2	0	2	0	45,461	0	0	0	909	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		07/20/2024	Paydown		60,136	60,136	60,133	60,133	0	3	0	3	0	60,136	0	0	0	1,404	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		07/20/2024	Paydown		40,091	40,091	40,089	40,089	0	2	0	2	0	40,091	0	0	0	938	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		07/20/2024	Paydown		46,105	46,105	46,102	46,102	0	2	0	2	0	46,105	0	0	0	1,076	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		08/20/2024	Paydown		56,784	56,784	56,781	56,781	0	3	0	3	0	56,784	0	0	0	1,515	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		08/20/2024	Paydown		37,856	37,856	37,854	37,854	0	2	0	2	0	37,856	0	0	0	1,012	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		08/20/2024	Paydown		43,534	43,534	43,532	43,532	0	2	0	2	0	43,534	0	0	0	1,162	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		09/20/2024	Paydown		55,231	55,231	55,228	55,228	0	3	0	3	0	55,231	0	0	0	1,659	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		09/20/2024	Paydown		36,821	36,821	36,819	36,819	0	2	0	2	0	36,821	0	0	0	1,107	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		09/20/2024	Paydown		42,344	42,344	42,342	42,342	0	2	0	2	0	42,344	0	0	0	1,272	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		10/20/2024	Paydown		58,165	58,165	58,162	58,162	0	3	0	3	0	58,165	0	0	0	1,941	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		10/20/2024	Paydown		38,777	38,777	38,775	38,775	0	2	0	2	0	38,777	0	0	0	1,296	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		10/20/2024	Paydown		44,593	44,593	44,591	44,591	0	2	0	2	0	44,593	0	0	0	1,488	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		11/20/2024	Paydown		53,213	53,213	53,210	53,210	0	3	0	3	0	53,213	0	0	0	1,954	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		11/20/2024	Paydown		40,797	40,797	40,794	40,794	0	2	0	2	0	40,797	0	0	0	1,498	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		11/20/2024	Paydown		35,475	35,475	35,473	35,473	0	2	0	2	0	35,475	0	0	0	1,304	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2024	Paydown		38,397	38,397	38,395	38,395	0	2	0	2	0	38,397	0	0	0	1,540	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2024	Paydown		25,598	25,598	25,596	25,596	0	1	0	1	0	25,598	0	0	0	1,026	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2024	Paydown		29,437	29,437	29,436	29,436	0	2	0	2	0	29,437	0	0	0	1,181	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		01/20/2024	Paydown		13,064	13,064	13,062	13,062	0	1	0	1	0	13,064	0	0	0	42	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		01/20/2024	Paydown		13,064	13,064	13,062	13,062	0	1	0	1	0	13,064	0	0	0	42	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		02/20/2024	Paydown		16,461	16,461	16,459	16,459	0	2	0	2	0	16,461	0	0	0	105	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		02/20/2024	Paydown		16,461	16,461	16,459	16,459	0	2	0	2	0	16,461	0	0	0	105	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		03/20/2024	Paydown		14,780	14,780	14,778	14,778	0	2	0	2	0	14,780	0	0	0	141	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		03/20/2024	Paydown		14,780	14,780	14,778	14,778	0	2	0	2	0	14,780	0	0	0	141	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		04/20/2024	Paydown		18,559	18,559	18,557	18,557	0	2	0	2	0	18,559	0	0	0	236	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		04/20/2024	Paydown		18,559	18,559	18,557	18,557	0	2	0	2	0	18,559	0	0	0	236	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		05/20/2024	Paydown		15,452	15,452	15,450	15,450	0	2	0	2	0	15,452	0	0	0	246	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		05/20/2024	Paydown		15,452	15,452	15,450	15,450	0	2	0	2	0	15,452	0	0	0	246	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		06/20/2024	Paydown		16,983	16,983	16,981	16,982	0	2	0	2	0	16,983	0	0	0	324	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		06/20/2024	Paydown		16,983	16,983	16,981	16,982	0	2	0	2	0	16,983	0	0	0	324	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		07/20/2024	Paydown		17,601	17,601	17,599	17,599	0	2	0	2	0	17,601	0	0	0	392	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		07/20/2024	Paydown		17,601	17,601	17,599	17,599	0	2	0	2	0	17,601	0	0	0	392	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		08/20/2024	Paydown		14,307	14,307	14,305	14,305	0	2	0	2	0	14,307	0	0	0	364	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		08/20/2024	Paydown		14,307	14,307	14,305	14,305	0	2	0	2	0	14,307	0	0	0	364	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		09/20/2024	Paydown		16,215	16,215	16,213	16,213	0	2	0	2	0	16,215	0	0	0	465	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		09/20/2024	Paydown		16,215	16,215	16,213	16,213	0	2	0	2	0	16,215	0	0	0	465	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		10/20/2024	Paydown		14,509	14,509	14,507	14,508	0	2	0	2	0	14,509	0	0	0	462	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		10/20/2024	Paydown		14,509	14,509	14,507	14,508	0	2	0	2	0	14,509	0	0	0	462	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		11/20/2024	Paydown		15,673	15,673	15,671	15,671	0	2	0	2	0	15,673	0	0	0	549	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		11/20/2024	Paydown		15,673	15,673	15,671	15,671	0	2	0	2	0	15,673	0	0	0	549	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		12/20/2024	Paydown		16,628	16,628	16,626	16,626	0	2	0	2	0	16,628	0	0	0	635	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		12/20/2024	Paydown		16,628	16,628	16,626	16,626	0	2	0	2	0	16,628	0	0	0	635	06/22/2043
61946L-AA-0	MSAIC 2018-2GS A		01/20/2024	Paydown		27,542	27,542	27,731	27,715	0	(172)	0	(172)	0	27,542	0	0	0	96	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		01/20/2024	Paydown		31,477	31,477	31,472	31,472	0	5	0	5	0	31,477	0	0	0	110	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		01/20/2024	Paydown		23,608	23,608	23,604	23,604	0	3	0	3	0	23,608	0	0	0	83	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		01/20/2024	Paydown		23,608	23,608	23,604	23,604	0	3	0	3	0	23,608	0	0	0	83	02/22/2044

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946L-AA-0	MSAIC 2018-2GS A		02/20/2024	Paydown		30,505	30,505	30,715	30,696	0	(191)	0	(191)	0	30,505	0	0	0	214	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		02/20/2024	Paydown		34,863	34,863	34,857	34,858	0	5	0	5	0	34,863	0	0	0	244	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		02/20/2024	Paydown		26,147	26,147	26,143	26,143	0	4	0	4	0	26,147	0	0	0	183	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		02/20/2024	Paydown		26,147	26,147	26,143	26,143	0	4	0	4	0	26,147	0	0	0	183	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		03/20/2024	Paydown		27,802	27,802	27,994	27,977	0	(174)	0	(174)	0	27,802	0	0	0	292	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		03/20/2024	Paydown		31,774	31,774	31,769	31,770	0	5	0	5	0	31,774	0	0	0	334	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		03/20/2024	Paydown		23,831	23,831	23,827	23,827	0	3	0	3	0	23,831	0	0	0	250	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		03/20/2024	Paydown		23,831	23,831	23,827	23,827	0	3	0	3	0	23,831	0	0	0	250	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2024	Paydown		29,109	29,109	29,310	29,292	0	(182)	0	(182)	0	29,109	0	0	0	408	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2024	Paydown		33,268	33,268	33,263	33,263	0	5	0	5	0	33,268	0	0	0	466	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2024	Paydown		24,951	24,951	24,947	24,947	0	4	0	4	0	24,951	0	0	0	349	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2024	Paydown		24,951	24,951	24,947	24,947	0	4	0	4	0	24,951	0	0	0	349	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2024	Paydown		31,512	31,512	31,729	31,709	0	(197)	0	(197)	0	31,512	0	0	0	551	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2024	Paydown		36,014	36,014	36,008	36,009	0	5	0	5	0	36,014	0	0	0	630	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2024	Paydown		27,010	27,010	27,006	27,006	0	4	0	4	0	27,010	0	0	0	473	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2024	Paydown		27,010	27,010	27,006	27,006	0	4	0	4	0	27,010	0	0	0	473	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2024	Paydown		29,183	29,183	29,384	29,366	0	(183)	0	(183)	0	29,183	0	0	0	613	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2024	Paydown		33,352	33,352	33,347	33,348	0	5	0	5	0	33,352	0	0	0	700	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2024	Paydown		25,014	25,014	25,010	25,011	0	4	0	4	0	25,014	0	0	0	525	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2024	Paydown		25,014	25,014	25,010	25,011	0	4	0	4	0	25,014	0	0	0	525	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2024	Paydown		28,869	28,869	29,068	29,050	0	(181)	0	(181)	0	28,869	0	0	0	707	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2024	Paydown		32,994	32,994	32,988	32,989	0	5	0	5	0	32,994	0	0	0	808	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2024	Paydown		24,745	24,745	24,741	24,742	0	4	0	4	0	24,745	0	0	0	606	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2024	Paydown		24,745	24,745	24,741	24,742	0	4	0	4	0	24,745	0	0	0	606	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2024	Paydown		25,886	25,886	26,064	26,048	0	(162)	0	(162)	0	25,886	0	0	0	725	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2024	Paydown		29,584	29,584	29,579	29,580	0	4	0	4	0	29,584	0	0	0	828	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2024	Paydown		22,188	22,188	22,185	22,185	0	3	0	3	0	22,188	0	0	0	621	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2024	Paydown		22,188	22,188	22,185	22,185	0	3	0	3	0	22,188	0	0	0	621	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2024	Paydown		25,671	25,671	25,847	25,832	0	(161)	0	(161)	0	25,671	0	0	0	809	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2024	Paydown		29,338	29,338	29,333	29,334	0	4	0	4	0	29,338	0	0	0	924	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2024	Paydown		22,004	22,004	22,000	22,001	0	3	0	3	0	22,004	0	0	0	693	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2024	Paydown		22,004	22,004	22,000	22,001	0	3	0	3	0	22,004	0	0	0	693	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2024	Paydown		24,763	24,763	24,934	24,918	0	(155)	0	(155)	0	24,763	0	0	0	867	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2024	Paydown		28,301	28,301	28,296	28,297	0	4	0	4	0	28,301	0	0	0	991	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2024	Paydown		21,226	21,226	21,222	21,223	0	3	0	3	0	21,226	0	0	0	743	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2024	Paydown		21,226	21,226	21,222	21,223	0	3	0	3	0	21,226	0	0	0	743	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2024	Paydown		29,497	29,497	29,699	29,681	0	(185)	0	(185)	0	29,497	0	0	0	1,136	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2024	Paydown		33,710	33,710	33,705	33,706	0	5	0	5	0	33,710	0	0	0	1,298	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2024	Paydown		25,283	25,283	25,279	25,279	0	4	0	4	0	25,283	0	0	0	973	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2024	Paydown		25,283	25,283	25,279	25,279	0	4	0	4	0	25,283	0	0	0	973	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2024	Paydown		21,685	21,685	21,834	21,821	0	(136)	0	(136)	0	21,685	0	0	0	911	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2024	Paydown		24,783	24,783	24,779	24,780	0	4	0	4	0	24,783	0	0	0	1,041	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2024	Paydown		18,587	18,587	18,584	18,585	0	3	0	3	0	18,587	0	0	0	781	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2024	Paydown		18,587	18,587	18,584	18,585	0	3	0	3	0	18,587	0	0	0	781	02/22/2044
61946Q-AA-9	MSAIC		01/20/2024	Paydown		86,614	86,614	83,412	83,663	0	2,951	0	2,951	0	86,614	0	0	0	191	01/20/2053
61946Q-AA-9	MSAIC		01/20/2024	Paydown		66,626	66,626	64,163	64,356	0	2,270	0	2,270	0	66,626	0	0	0	147	01/20/2053
61946Q-AA-9	MSAIC		02/20/2024	Paydown		87,430	87,430	84,198	84,451	0	2,979	0	2,979	0	87,430	0	0	0	385	01/20/2053
61946Q-AA-9	MSAIC		02/20/2024	Paydown		67,254	67,254	64,768	64,962	0	2,291	0	2,291	0	67,254	0	0	0	296	01/20/2053
61946Q-AA-9	MSAIC		03/20/2024	Paydown		94,704	94,704	91,203	91,477	0	3,227	0	3,227	0	94,704	0	0	0	625	01/20/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
619460-AA-9	MSAIC		03/20/2024	Paydown		72,849	72,849	70,156	70,367	0	2,482	0	2,482	0	72,849	0	0	0	481	01/20/2053
619460-AA-9	MSAIC		04/20/2024	Paydown		82,213	82,213	79,174	79,412	0	2,801	0	2,801	0	82,213	0	0	0	723	01/20/2053
619460-AA-9	MSAIC		04/20/2024	Paydown		63,241	63,241	60,903	61,086	0	2,155	0	2,155	0	63,241	0	0	0	557	01/20/2053
619460-AA-9	MSAIC		05/20/2024	Paydown		96,019	96,019	92,470	92,748	0	3,271	0	3,271	0	96,019	0	0	0	1,056	01/20/2053
619460-AA-9	MSAIC		05/20/2024	Paydown		73,861	73,861	71,131	71,345	0	2,516	0	2,516	0	73,861	0	0	0	812	01/20/2053
619460-AA-9	MSAIC		06/20/2024	Paydown		108,543	108,543	104,531	104,845	0	3,698	0	3,698	0	108,543	0	0	0	1,433	01/20/2053
619460-AA-9	MSAIC		06/20/2024	Paydown		83,495	83,495	80,409	80,650	0	2,845	0	2,845	0	83,495	0	0	0	1,102	01/20/2053
619460-AA-9	MSAIC		07/20/2024	Paydown		109,614	109,614	105,562	105,879	0	3,735	0	3,735	0	109,614	0	0	0	1,688	01/20/2053
619460-AA-9	MSAIC		07/20/2024	Paydown		84,318	84,318	81,201	81,445	0	2,873	0	2,873	0	84,318	0	0	0	1,299	01/20/2053
619460-AA-9	MSAIC		08/20/2024	Paydown		107,781	107,781	103,797	104,109	0	3,672	0	3,672	0	107,781	0	0	0	1,897	01/20/2053
619460-AA-9	MSAIC		08/20/2024	Paydown		82,908	82,908	79,844	80,084	0	2,825	0	2,825	0	82,908	0	0	0	1,459	01/20/2053
619460-AA-9	MSAIC		09/20/2024	Paydown		91,490	91,490	88,108	88,373	0	3,117	0	3,117	0	91,490	0	0	0	1,812	01/20/2053
619460-AA-9	MSAIC		09/20/2024	Paydown		70,377	70,377	67,775	67,979	0	2,398	0	2,398	0	70,377	0	0	0	1,393	01/20/2053
619460-AA-9	MSAIC		10/20/2024	Paydown		109,043	109,043	105,012	105,328	0	3,715	0	3,715	0	109,043	0	0	0	2,399	01/20/2053
619460-AA-9	MSAIC		10/20/2024	Paydown		83,879	83,879	80,779	81,021	0	2,858	0	2,858	0	83,879	0	0	0	1,845	01/20/2053
619460-AA-9	MSAIC		11/20/2024	Paydown		85,373	85,373	82,217	82,464	0	2,909	0	2,909	0	85,373	0	0	0	2,066	01/20/2053
619460-AA-9	MSAIC		11/20/2024	Paydown		65,672	65,672	63,244	63,434	0	2,237	0	2,237	0	65,672	0	0	0	1,589	01/20/2053
619460-AA-9	MSAIC		12/20/2024	Paydown		70,572	70,572	67,963	68,167	0	2,404	0	2,404	0	70,572	0	0	0	1,863	01/20/2053
619460-AA-9	MSAIC		12/20/2024	Paydown		54,286	54,286	52,279	52,436	0	1,850	0	1,850	0	54,286	0	0	0	1,433	01/20/2053
61946R-AA-7	MSAIC 2021-2A A		01/20/2024	Paydown		95,391	95,391	92,935	93,158	0	2,233	0	2,233	0	95,391	0	0	0	130	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		01/20/2024	Paydown		5,253	5,253	4,352	4,381	0	872	0	872	0	5,253	0	0	0	7	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		01/20/2024	Paydown		75,484	75,484	73,488	73,666	0	1,819	0	1,819	0	75,484	0	0	0	103	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		02/20/2024	Paydown		104,007	104,007	101,330	101,573	0	2,434	0	2,434	0	104,007	0	0	0	284	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		02/20/2024	Paydown		5,727	5,727	4,745	4,777	0	951	0	951	0	5,727	0	0	0	16	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		02/20/2024	Paydown		82,302	82,302	80,126	80,319	0	1,983	0	1,983	0	82,302	0	0	0	225	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		03/20/2024	Paydown		99,717	99,717	97,150	97,383	0	2,334	0	2,334	0	99,717	0	0	0	409	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		03/20/2024	Paydown		5,491	5,491	4,549	4,580	0	911	0	911	0	5,491	0	0	0	23	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		03/20/2024	Paydown		78,908	78,908	76,821	77,007	0	1,901	0	1,901	0	78,908	0	0	0	324	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		04/20/2024	Paydown		88,198	88,198	85,928	86,134	0	2,064	0	2,064	0	88,198	0	0	0	482	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		04/20/2024	Paydown		4,857	4,857	4,024	4,051	0	806	0	806	0	4,857	0	0	0	27	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		04/20/2024	Paydown		69,793	69,793	67,947	68,111	0	1,681	0	1,681	0	69,793	0	0	0	382	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		05/20/2024	Paydown		88,853	88,853	86,566	86,774	0	2,080	0	2,080	0	88,853	0	0	0	607	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		05/20/2024	Paydown		4,893	4,893	4,054	4,081	0	812	0	812	0	4,893	0	0	0	33	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		05/20/2024	Paydown		70,311	70,311	68,452	68,617	0	1,694	0	1,694	0	70,311	0	0	0	480	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		06/20/2024	Paydown		114,545	114,545	111,597	111,864	0	2,681	0	2,681	0	114,545	0	0	0	939	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		06/20/2024	Paydown		6,308	6,308	5,226	5,261	0	1,047	0	1,047	0	6,308	0	0	0	52	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		06/20/2024	Paydown		90,641	90,641	88,244	88,458	0	2,184	0	2,184	0	90,641	0	0	0	743	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		07/20/2024	Paydown		87,862	87,862	85,600	85,805	0	2,057	0	2,057	0	87,862	0	0	0	841	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		07/20/2024	Paydown		4,838	4,838	4,009	4,035	0	803	0	803	0	4,838	0	0	0	46	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		07/20/2024	Paydown		69,526	69,526	67,688	67,851	0	1,675	0	1,675	0	69,526	0	0	0	665	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		08/20/2024	Paydown		112,777	112,777	109,874	110,137	0	2,640	0	2,640	0	112,777	0	0	0	1,233	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		08/20/2024	Paydown		6,210	6,210	5,145	5,180	0	1,031	0	1,031	0	6,210	0	0	0	68	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		08/20/2024	Paydown		89,242	89,242	86,882	87,092	0	2,150	0	2,150	0	89,242	0	0	0	976	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		09/20/2024	Paydown		98,343	98,343	95,811	96,041	0	2,302	0	2,302	0	98,343	0	0	0	1,210	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		09/20/2024	Paydown		5,415	5,415	4,487	4,517	0	899	0	899	0	5,415	0	0	0	67	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		09/20/2024	Paydown		77,820	77,820	75,762	75,945	0	1,875	0	1,875	0	77,820	0	0	0	957	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		10/20/2024	Paydown		88,190	88,190	85,920	86,126	0	2,064	0	2,064	0	88,190	0	0	0	1,205	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		10/20/2024	Paydown		4,856	4,856	4,024	4,050	0	806	0	806	0	4,856	0	0	0	66	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		10/20/2024	Paydown		69,786	69,786	67,940	68,105	0	1,681	0	1,681	0	69,786	0	0	0	954	04/22/2047

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946R-AA-7	MSAIC 2021-2A A		11/20/2024	Paydown		95,538	95,538	93,078	93,301	0	2,236	0	2,236	0	95,538	0	0	0	1,436	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		11/20/2024	Paydown		5,261	5,261	4,359	4,388	0	873	0	873	0	5,261	0	0	0	79	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		11/20/2024	Paydown		75,600	75,600	73,601	73,779	0	1,821	0	1,821	0	75,600	0	0	0	1,137	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		12/20/2024	Paydown		101,088	101,088	98,486	98,722	0	2,366	0	2,366	0	101,088	0	0	0	1,658	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		12/20/2024	Paydown		5,567	5,567	4,612	4,643	0	924	0	924	0	5,567	0	0	0	91	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		12/20/2024	Paydown		79,992	79,992	77,877	78,065	0	1,927	0	1,927	0	79,992	0	0	0	1,312	04/22/2047
61947D-AA-7	MSAIC 2021-1A A		01/20/2024	Paydown		153,761	153,761	128,042	129,259	0	24,502	0	24,502	0	153,761	0	0	0	193	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		02/20/2024	Paydown		148,287	148,287	123,484	124,658	0	23,630	0	23,630	0	148,287	0	0	0	373	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		03/20/2024	Paydown		162,300	162,300	135,153	136,438	0	25,863	0	25,863	0	162,300	0	0	0	613	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		04/20/2024	Paydown		186,483	186,483	155,291	156,767	0	29,716	0	29,716	0	186,483	0	0	0	939	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		05/20/2024	Paydown		162,937	162,937	135,683	136,973	0	25,964	0	25,964	0	162,937	0	0	0	1,025	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		06/20/2024	Paydown		180,733	180,733	150,502	151,933	0	28,800	0	28,800	0	180,733	0	0	0	1,365	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		07/20/2024	Paydown		146,704	146,704	122,165	123,326	0	23,377	0	23,377	0	146,704	0	0	0	1,292	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		08/20/2024	Paydown		154,537	154,537	128,688	129,911	0	24,626	0	24,626	0	154,537	0	0	0	1,556	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		09/20/2024	Paydown		145,309	145,309	121,004	122,154	0	23,155	0	23,155	0	145,309	0	0	0	1,646	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		10/20/2024	Paydown		130,050	130,050	108,297	109,326	0	20,724	0	20,724	0	130,050	0	0	0	1,637	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		11/20/2024	Paydown		150,004	150,004	124,913	126,101	0	23,903	0	23,903	0	150,004	0	0	0	2,076	12/20/2046
61947D-AA-7	MSAIC 2021-1A A		12/20/2024	Paydown		134,635	134,635	112,115	113,181	0	21,454	0	21,454	0	134,635	0	0	0	2,033	12/20/2046
625448-AA-9	MULTICARE HEALTH SYSTEM		01/10/2024	Redemption		101,815	101,815	101,815	101,815	0	0	0	0	0	101,815	0	0	0	277	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		01/10/2024	Redemption		62,800	62,800	62,800	62,800	0	0	0	0	0	62,800	0	0	0	171	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		02/10/2024	Redemption		102,093	102,093	102,093	102,093	0	0	0	0	0	102,093	0	0	0	556	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		02/10/2024	Redemption		62,971	62,971	62,971	62,971	0	0	0	0	0	62,971	0	0	0	343	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		03/10/2024	Redemption		102,371	102,371	102,371	102,371	0	0	0	0	0	102,371	0	0	0	837	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		03/10/2024	Redemption		63,142	63,142	63,142	63,142	0	0	0	0	0	63,142	0	0	0	516	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		04/10/2024	Redemption		102,650	102,650	102,650	102,650	0	0	0	0	0	102,650	0	0	0	1,119	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		04/10/2024	Redemption		63,315	63,315	63,315	63,315	0	0	0	0	0	63,315	0	0	0	690	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		05/10/2024	Redemption		103,922	103,922	103,922	103,922	0	0	0	0	0	103,922	0	0	0	1,416	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		05/10/2024	Redemption		64,099	64,099	64,099	64,099	0	0	0	0	0	64,099	0	0	0	873	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		06/10/2024	Redemption		104,205	104,205	104,205	104,205	0	0	0	0	0	104,205	0	0	0	1,704	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		06/10/2024	Redemption		64,274	64,274	64,274	64,274	0	0	0	0	0	64,274	0	0	0	1,051	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		07/10/2024	Redemption		107,622	107,622	107,622	107,622	0	0	0	0	0	107,622	0	0	0	2,053	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		07/10/2024	Redemption		66,381	66,381	66,381	66,381	0	0	0	0	0	66,381	0	0	0	1,266	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		08/10/2024	Redemption		107,915	107,915	107,915	107,915	0	0	0	0	0	107,915	0	0	0	2,353	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		08/10/2024	Redemption		66,562	66,562	66,562	66,562	0	0	0	0	0	66,562	0	0	0	1,451	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		09/10/2024	Redemption		108,209	108,209	108,209	108,209	0	0	0	0	0	108,209	0	0	0	2,654	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		09/10/2024	Redemption		66,744	66,744	66,744	66,744	0	0	0	0	0	66,744	0	0	0	1,637	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		10/10/2024	Redemption		108,504	108,504	108,504	108,504	0	0	0	0	0	108,504	0	0	0	2,957	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		10/10/2024	Redemption		66,926	66,926	66,926	66,926	0	0	0	0	0	66,926	0	0	0	1,824	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		11/10/2024	Redemption		108,800	108,800	108,800	108,800	0	0	0	0	0	108,800	0	0	0	3,261	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		11/10/2024	Redemption		67,108	67,108	67,108	67,108	0	0	0	0	0	67,108	0	0	0	2,012	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		12/10/2024	Redemption		109,096	109,096	109,096	109,096	0	0	0	0	0	109,096	0	0	0	3,567	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		12/10/2024	Redemption		67,291	67,291	67,291	67,291	0	0	0	0	0	67,291	0	0	0	2,200	04/10/2041
62848B-AC-5	MVWOT 2018-1A C		01/20/2024	Paydown		19,202	19,202	19,202	19,202	0	0	0	0	0	19,202	0	0	0	62	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		02/20/2024	Paydown		17,674	17,674	17,674	17,674	0	0	0	0	0	17,674	0	0	0	115	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		03/20/2024	Paydown		17,420	17,420	17,420	17,420	0	0	0	0	0	17,420	0	0	0	170	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		04/20/2024	Paydown		18,890	18,890	18,889	18,889	0	0	0	0	0	18,890	0	0	0	246	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		05/20/2024	Paydown		18,161	18,161	18,160	18,160	0	0	0	0	0	18,161	0	0	0	295	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		06/20/2024	Paydown		18,109	18,109	18,109	18,109	0	0	0	0	0	18,109	0	0	0	353	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		07/20/2024	Paydown		15,209	15,209	15,209	15,209	0	0	0	0	0	15,209	0	0	0	346	01/21/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62848B-AC-5	MVWOT 2018-1A C		08/20/2024	Paydown		17,785	17,785	17,785	17,785	0	0	0	0	0	17,785	0	0	0	462	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		09/20/2024	Paydown		15,759	15,759	15,759	15,759	0	0	0	0	0	15,759	0	0	0	461	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		10/20/2024	Paydown		384,085	384,085	384,080	384,080	0	5	0	5	0	384,085	0	0	0	12,483	01/21/2036
628530-BJ-5	MYLAN		03/25/2024	GOLDMAN SACHS		4,107,250	5,000,000	5,288,150	5,264,683	0	(1,203)	0	(1,203)	0	5,263,481	0	(1,156,231)	(1,156,231)	117,000	04/15/2048
62877V-AA-9	NBM		11/29/2024	Call 100.8750		807,000	800,000	799,200	799,399	0	242	0	242	0	799,641	0	359	359	65,333	05/14/2026
62886E-BA-5	NCR		09/30/2024	Call 96.0000		509,760	531,000	441,394	450,407	0	9,332	0	9,332	0	459,740	0	50,020	50,020	42,010	04/15/2029
628931-AB-3	NBD BANK NA MICH		11/01/2024	Maturity		1,300,000	1,300,000	1,576,014	1,342,119	0	(42,119)	0	(42,119)	0	1,300,000	0	0	0	107,250	11/01/2024
62927#-AA-4	NATIONAL FOOTBALL LEAGUE		10/15/2024	Redemption		2,505,728	2,505,728	2,505,728	2,505,728	0	0	0	0	0	2,505,728	0	0	0	96,721	10/15/2028
62927#-AS-5	NATIONAL FOOTBALL LEAGUE		04/15/2024	Redemption		596,658	596,658	596,658	596,658	0	0	0	0	0	596,658	0	0	0	9,010	04/15/2035
62927#-AS-5	NATIONAL FOOTBALL LEAGUE		04/15/2024	Redemption		348,050	348,050	348,050	348,050	0	0	0	0	0	348,050	0	0	0	5,256	04/15/2035
62927#-AS-5	NATIONAL FOOTBALL LEAGUE		10/15/2024	Redemption		605,667	605,667	605,667	605,667	0	0	0	0	0	605,667	0	0	0	18,291	04/15/2035
62927#-AS-5	NATIONAL FOOTBALL LEAGUE		10/15/2024	Redemption		353,306	353,306	353,306	353,306	0	0	0	0	0	353,306	0	0	0	10,670	04/15/2035
62927#-AT-3	NATIONAL FOOTBALL LEAGUE		04/15/2024	Redemption		114,226	114,226	114,226	114,226	0	0	0	0	0	114,226	0	0	0	1,953	04/15/2045
62927#-AT-3	NATIONAL FOOTBALL LEAGUE		10/15/2024	Redemption		116,179	116,179	116,179	116,179	0	0	0	0	0	116,179	0	0	0	3,973	04/15/2045
629308-AA-1	NJ AMA FEE 2021		01/25/2024	Redemption		45,335	45,335	45,335	45,335	0	0	0	0	0	45,335	0	0	0	133	11/25/2036
629308-AA-1	NJ AMA FEE 2021		02/25/2024	Redemption		45,468	45,468	45,468	45,468	0	0	0	0	0	45,468	0	0	0	267	11/25/2036
629308-AA-1	NJ AMA FEE 2021		03/25/2024	Redemption		41,044	41,044	41,044	41,044	0	0	0	0	0	41,044	0	0	0	361	11/25/2036
629308-AA-1	NJ AMA FEE 2021		04/25/2024	Redemption		45,721	45,721	45,721	45,721	0	0	0	0	0	45,721	0	0	0	536	11/25/2036
629308-AA-1	NJ AMA FEE 2021		05/25/2024	Redemption		43,577	43,577	43,577	43,577	0	0	0	0	0	43,577	0	0	0	639	11/25/2036
629308-AA-1	NJ AMA FEE 2021		06/25/2024	Redemption		45,983	45,983	45,983	45,983	0	0	0	0	0	45,983	0	0	0	809	11/25/2036
629308-AA-1	NJ AMA FEE 2021		07/25/2024	Redemption		43,839	43,839	43,839	43,839	0	0	0	0	0	43,839	0	0	0	899	11/25/2036
629308-AA-1	NJ AMA FEE 2021		08/25/2024	Redemption		46,246	46,246	46,246	46,246	0	0	0	0	0	46,246	0	0	0	1,084	11/25/2036
629308-AA-1	NJ AMA FEE 2021		09/25/2024	Redemption		46,382	46,382	46,382	46,382	0	0	0	0	0	46,382	0	0	0	1,223	11/25/2036
629308-AA-1	NJ AMA FEE 2021		10/25/2024	Redemption		44,212	44,212	44,212	44,212	0	0	0	0	0	44,212	0	0	0	1,296	11/25/2036
629308-AA-1	NJ AMA FEE 2021		11/25/2024	Redemption		46,647	46,647	46,647	46,647	0	0	0	0	0	46,647	0	0	0	1,504	11/25/2036
629308-AA-1	NJ AMA FEE 2021		12/25/2024	Redemption		44,506	44,506	44,506	44,506	0	0	0	0	0	44,506	0	0	0	1,565	11/25/2036
631005-BJ-3	NARRAGANSETT ELECTRIC		03/01/2024	BANK OF AMERICA		7,054,748	7,750,000	7,750,000	7,750,000	0	0	0	0	0	7,750,000	0	(695,253)	(695,253)	106,707	04/09/2030
63486*-AB-7	NATIONAL BASKETBALL ASSOC		12/16/2024	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	150,600	12/16/2024
63615#-AD-3	NATIONAL FOOTBALL		03/31/2024	Redemption		799,196	799,196	799,196	799,196	0	0	0	0	0	799,196	0	0	0	20,637	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL		03/31/2024	Redemption		1,331,992	1,331,992	1,379,887	1,335,188	0	(3,196)	0	(3,196)	0	1,331,992	0	0	0	34,395	03/31/2024
637417-AG-1	NATIONAL RETAIL PROPERTIES		06/15/2024	Maturity		13,562,000	13,562,000	13,534,605	13,560,131	0	1,869	0	1,869	0	13,562,000	0	0	0	264,459	06/15/2024
63743H-FH-0	NATIONAL RURAL UTIL COOP		10/10/2024	US BANCORP		1,001,360	1,000,000	999,290	999,465	0	190	0	190	0	999,655	0	1,705	1,705	47,961	03/13/2026
637639-AJ-4	NATIONAL SECURITIES		02/07/2024	TD SECURITIES (USA)		3,009,330	3,000,000	2,998,860	2,999,042	0	(34)	0	(34)	0	2,999,008	0	10,322	10,322	29,613	05/30/2025
63906#-AF-6	NatWest Market Securities		11/25/2024	Maturity		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	1,341,000	11/25/2024
63967@-AA-5	NEBRASKA MEDICINE		01/15/2024	Redemption		12,815	12,815	12,815	12,815	0	0	0	0	0	12,815	0	0	0	40	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		01/15/2024	Redemption		12,815	12,815	12,815	12,815	0	0	0	0	0	12,815	0	0	0	40	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		02/15/2024	Redemption		12,855	12,855	12,855	12,855	0	0	0	0	0	12,855	0	0	0	79	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		02/15/2024	Redemption		12,855	12,855	12,855	12,855	0	0	0	0	0	12,855	0	0	0	79	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		03/15/2024	Redemption		12,895	12,895	12,895	12,895	0	0	0	0	0	12,895	0	0	0	120	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		03/15/2024	Redemption		12,895	12,895	12,895	12,895	0	0	0	0	0	12,895	0	0	0	120	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		04/15/2024	Redemption		12,935	12,935	12,935	12,935	0	0	0	0	0	12,935	0	0	0	160	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		04/15/2024	Redemption		12,935	12,935	12,935	12,935	0	0	0	0	0	12,935	0	0	0	160	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		05/15/2024	Redemption		12,975	12,975	12,975	12,975	0	0	0	0	0	12,975	0	0	0	201	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		05/15/2024	Redemption		12,975	12,975	12,975	12,975	0	0	0	0	0	12,975	0	0	0	201	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		06/15/2024	Redemption		13,015	13,015	13,015	13,015	0	0	0	0	0	13,015	0	0	0	241	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		06/15/2024	Redemption		13,015	13,015	13,015	13,015	0	0	0	0	0	13,015	0	0	0	241	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		07/15/2024	Redemption		13,055	13,055	13,055	13,055	0	0	0	0	0	13,055	0	0	0	283	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		07/15/2024	Redemption		13,055	13,055	13,055	13,055	0	0	0	0	0	13,055	0	0	0	283	01/15/2049
63967@-AA-5	NEBRASKA MEDICINE		08/15/2024	Redemption		13,095	13,095	13,095	13,095	0	0	0	0	0	13,095	0	0	0	324	01/15/2049

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
639678-AA-5	NEBRASKA MEDICINE		08/15/2024	Redemption		13,095	13,095	13,095	13,095	0	0	0	0	0	13,095	0	0	0	324	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		09/15/2024	Redemption		13,136	13,136	13,136	13,136	0	0	0	0	0	13,136	0	0	0	365	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		09/15/2024	Redemption		13,136	13,136	13,136	13,136	0	0	0	0	0	13,136	0	0	0	365	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		10/15/2024	Redemption		13,176	13,176	13,176	13,176	0	0	0	0	0	13,176	0	0	0	407	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		10/15/2024	Redemption		13,176	13,176	13,176	13,176	0	0	0	0	0	13,176	0	0	0	407	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		11/15/2024	Redemption		13,217	13,217	13,217	13,217	0	0	0	0	0	13,217	0	0	0	449	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		11/15/2024	Redemption		13,217	13,217	13,217	13,217	0	0	0	0	0	13,217	0	0	0	449	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		12/15/2024	Redemption		13,258	13,258	13,258	13,258	0	0	0	0	0	13,258	0	0	0	492	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		12/15/2024	Redemption		13,258	13,258	13,258	13,258	0	0	0	0	0	13,258	0	0	0	492	01/15/2049
639688-AA-4	NEBRASKA MEDICINE		01/15/2024	Redemption		7,985	7,985	7,985	7,985	0	0	0	0	0	7,985	0	0	0	24	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		02/15/2024	Redemption		8,009	8,009	8,009	8,009	0	0	0	0	0	8,009	0	0	0	48	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		03/15/2024	Redemption		8,033	8,033	8,033	8,033	0	0	0	0	0	8,033	0	0	0	72	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		04/15/2024	Redemption		10,234	10,234	10,234	10,234	0	0	0	0	0	10,234	0	0	0	122	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		05/15/2024	Redemption		10,264	10,264	10,264	10,264	0	0	0	0	0	10,264	0	0	0	154	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		06/15/2024	Redemption		10,295	10,295	10,295	10,295	0	0	0	0	0	10,295	0	0	0	185	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		07/15/2024	Redemption		10,326	10,326	10,326	10,326	0	0	0	0	0	10,326	0	0	0	216	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		08/15/2024	Redemption		10,357	10,357	10,357	10,357	0	0	0	0	0	10,357	0	0	0	248	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		09/15/2024	Redemption		10,388	10,388	10,388	10,388	0	0	0	0	0	10,388	0	0	0	280	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		10/15/2024	Redemption		10,419	10,419	10,419	10,419	0	0	0	0	0	10,419	0	0	0	312	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		11/15/2024	Redemption		10,450	10,450	10,450	10,450	0	0	0	0	0	10,450	0	0	0	344	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		12/15/2024	Redemption		10,481	10,481	10,481	10,481	0	0	0	0	0	10,481	0	0	0	376	03/15/2052
641062-BK-9	NESTLE		10/24/2024	MORGAN STANLEY		2,025,280	2,000,000	1,999,340	1,999,339	0	220	0	220	0	1,999,559	0	25,721	25,721	117,250	03/13/2026
64110L-AS-5	NETFLIX		08/15/2024	ATHENE ANNUITY		1,405,801	1,380,000	1,380,000	1,380,000	0	0	0	0	0	1,380,000	0	25,801	25,801	56,063	04/15/2028
64110L-AT-3	NETFLIX		08/15/2024	ATHENE ANNUITY		1,058,378	1,000,000	985,000	990,573	0	1,020	0	1,020	0	991,593	0	66,784	66,784	44,063	11/15/2028
64110L-AU-0	NETFLIX		08/15/2024	ATHENE ANNUITY		908,352	871,000	871,000	871,000	0	0	0	0	0	871,000	0	37,352	37,352	31,211	11/15/2029
641423-CC-0	NEVADA POWER		05/14/2024	BROOKE RE2		11,915,978	12,699,000	12,650,236	12,670,541	0	2,103	0	2,103	0	12,672,643	0	(756,666)	(756,666)	251,899	05/01/2029
64352V-GW-5	NCHET 2004-A A1I9		03/01/2024	Paydown		42	42	3	3	0	0	0	0	0	3	0	40	40	0	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		05/01/2024	Paydown		100	100	6	6	0	0	0	0	0	6	0	94	94	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		06/01/2024	Paydown		134	134	8	8	0	0	0	0	0	8	0	126	126	3	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		08/01/2024	Paydown		23	23	1	1	0	0	0	0	0	1	0	22	22	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		09/01/2024	Paydown		33	33	2	2	0	0	0	0	0	2	0	31	31	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		10/01/2024	Paydown		43	43	3	3	0	0	0	0	0	3	0	40	40	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		11/01/2024	Paydown		116	116	7	7	0	0	0	0	0	7	0	109	109	4	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		12/01/2024	Paydown		51	51	3	3	0	0	0	0	0	3	0	48	48	2	08/25/2034
649840-CQ-6	NEW YORK STATE		05/14/2024	BROOKE RE2		3,748,325	4,000,000	3,971,280	3,990,553	0	1,166	0	1,166	0	3,991,719	0	(243,395)	(243,395)	58,861	12/01/2026
649840-CQ-6	NEW YORK STATE		05/14/2024	BROOKE RE2		3,748,325	4,000,000	3,975,935	3,990,553	0	1,166	0	1,166	0	3,991,719	0	(243,395)	(243,395)	58,861	12/01/2026
650348-AA-9	NEWARK II PF TRAINING		01/15/2024	Redemption		157	157	157	157	0	0	0	0	0	157	0	0	0	1	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		02/15/2024	Redemption		157	157	157	157	0	0	0	0	0	157	0	0	0	1	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		03/15/2024	Redemption		158	158	158	158	0	0	0	0	0	158	0	0	0	2	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		04/15/2024	Redemption		4,426	4,426	4,426	4,426	0	0	0	0	0	4,426	0	0	0	64	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		05/15/2024	Redemption		4,442	4,442	4,442	4,442	0	0	0	0	0	4,442	0	0	0	80	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		06/15/2024	Redemption		4,458	4,458	4,458	4,458	0	0	0	0	0	4,458	0	0	0	96	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		07/15/2024	Redemption		4,474	4,474	4,474	4,474	0	0	0	0	0	4,474	0	0	0	113	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		08/15/2024	Redemption		4,490	4,490	4,490	4,490	0	0	0	0	0	4,490	0	0	0	129	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		09/15/2024	Redemption		4,506	4,506	4,506	4,506	0	0	0	0	0	4,506	0	0	0	146	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		10/15/2024	Redemption		4,522	4,522	4,522	4,522	0	0	0	0	0	4,522	0	0	0	163	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		11/15/2024	Redemption		4,539	4,539	4,539	4,539	0	0	0	0	0	4,539	0	0	0	180	12/15/2039
650348-AA-9	NEWARK II PF TRAINING		12/15/2024	Redemption		4,555	4,555	4,555	4,555	0	0	0	0	0	4,555	0	0	0	196	12/15/2039
650348-AC-5	NEWARK II PF TRAINING		01/15/2024	Redemption		158	158	158	158	0	0	0	0	0	158	0	0	0	1	12/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
650346-AC-5	NEWARK II PF TRAINING		02/15/2024	Redemption		159	159	159	159	0	0	0	0	0	159	0	0	0	1	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		03/15/2024	Redemption		159	159	159	159	0	0	0	0	0	159	0	0	0	2	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		04/15/2024	Redemption		4,459	4,459	4,459	4,459	0	0	0	0	0	4,459	0	0	0	64	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		05/15/2024	Redemption		4,475	4,475	4,475	4,475	0	0	0	0	0	4,475	0	0	0	80	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		06/15/2024	Redemption		4,491	4,491	4,491	4,491	0	0	0	0	0	4,491	0	0	0	97	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		07/15/2024	Redemption		4,507	4,507	4,507	4,507	0	0	0	0	0	4,507	0	0	0	113	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		08/15/2024	Redemption		4,524	4,524	4,524	4,524	0	0	0	0	0	4,524	0	0	0	130	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		09/15/2024	Redemption		4,540	4,540	4,540	4,540	0	0	0	0	0	4,540	0	0	0	147	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		10/15/2024	Redemption		4,556	4,556	4,556	4,556	0	0	0	0	0	4,556	0	0	0	164	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		11/15/2024	Redemption		4,573	4,573	4,573	4,573	0	0	0	0	0	4,573	0	0	0	181	12/15/2039
650346-AC-5	NEWARK II PF TRAINING		12/15/2024	Redemption		4,589	4,589	4,589	4,589	0	0	0	0	0	4,589	0	0	0	198	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		01/15/2024	Redemption		150	150	150	150	0	0	0	0	0	150	0	0	0	1	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		02/15/2024	Redemption		151	151	151	151	0	0	0	0	0	151	0	0	0	1	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		03/15/2024	Redemption		152	152	152	152	0	0	0	0	0	152	0	0	0	2	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		04/15/2024	Redemption		4,248	4,248	4,248	4,248	0	0	0	0	0	4,248	0	0	0	61	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		05/15/2024	Redemption		4,263	4,263	4,263	4,263	0	0	0	0	0	4,263	0	0	0	77	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		06/15/2024	Redemption		4,278	4,278	4,278	4,278	0	0	0	0	0	4,278	0	0	0	92	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		07/15/2024	Redemption		4,294	4,294	4,294	4,294	0	0	0	0	0	4,294	0	0	0	108	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		08/15/2024	Redemption		4,309	4,309	4,309	4,309	0	0	0	0	0	4,309	0	0	0	124	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		09/15/2024	Redemption		4,325	4,325	4,325	4,325	0	0	0	0	0	4,325	0	0	0	140	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		10/15/2024	Redemption		4,340	4,340	4,340	4,340	0	0	0	0	0	4,340	0	0	0	156	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		11/15/2024	Redemption		4,356	4,356	4,356	4,356	0	0	0	0	0	4,356	0	0	0	172	12/15/2039
650346-AE-1	NEWARK II PF TRAINING		12/15/2024	Redemption		4,371	4,371	4,371	4,371	0	0	0	0	0	4,371	0	0	0	189	12/15/2039
651229-AW-6	NEWELL BRANDS		11/29/2024	DIRECT		504,000	504,000	548,100	521,139	0	(7,681)	0	(7,681)	0	513,458	0	(9,458)	(9,458)	37,157	04/01/2026
651229-BB-1	NEWELL BRANDS		11/14/2024	Call 100.0000		853,000	853,000	848,735	851,653	0	808	0	808	0	852,461	0	539	539	39,620	06/01/2025
651639-AP-1	NEWMONT MINING		01/22/2024	MARKET AXESS		1,419,795	1,500,000	1,385,010	1,385,267	0	254	0	254	0	1,385,522	0	34,273	34,273	26,203	03/15/2042
65342R-AF-7	NFP CORP		04/26/2024	Call 103.0610		772,958	750,000	751,688	751,461	0	(17)	0	(17)	0	751,444	0	(1,444)	(1,444)	77,489	10/01/2030
65412V-AA-4	NIGHTHAWK		03/31/2024	Redemption		229,164	229,164	229,164	229,164	0	0	0	0	0	229,164	0	0	0	1,908	09/30/2044
65412V-AA-4	NIGHTHAWK		06/30/2024	Redemption		507,298	507,298	507,298	507,298	0	0	0	0	0	507,298	0	0	0	8,398	09/30/2044
65412V-AA-4	NIGHTHAWK		09/30/2024	Redemption		586,234	586,234	586,234	586,234	0	0	0	0	0	586,234	0	0	0	14,585	09/30/2044
65412V-AA-4	NIGHTHAWK		12/31/2024	Redemption		244,518	244,518	244,518	244,518	0	0	0	0	0	244,518	0	0	0	8,119	09/30/2044
65536P-AM-2	NOMURA 2006-AF1		01/01/2024	Paydown		662	662	579	579	0	83	0	83	0	662	0	0	0	3	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		02/01/2024	Paydown		649	649	568	568	0	81	0	81	0	649	0	0	0	5	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		03/01/2024	Paydown		676	676	591	591	0	84	0	84	0	676	0	0	0	8	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		04/01/2024	Paydown		646	646	565	565	0	81	0	81	0	646	0	0	0	11	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		06/01/2024	Paydown		185	185	162	162	0	23	0	23	0	185	0	0	0	4	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		07/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		09/01/2024	Paydown		357	356	311	311	0	46	0	46	0	357	0	0	0	13	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		10/01/2024	Paydown		10,381	10,381	9,083	9,083	0	1,298	0	1,298	0	10,381	0	0	0	444	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		11/01/2024	Paydown		940	940	823	823	0	118	0	118	0	940	0	0	0	44	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		12/01/2024	Paydown		613	613	536	536	0	77	0	77	0	613	0	0	0	31	06/25/2036
655663-C#-7	NORDSON		07/26/2024	Redemption		2,678,571	2,678,571	2,553,298	2,576,387	0	102,185	0	102,185	0	2,678,571	0	0	0	82,232	07/26/2025
655663-C#-7	NORDSON		07/26/2024	Redemption		3,571,429	3,571,429	3,576,571	3,573,313	0	(1,884)	0	(1,884)	0	3,571,429	0	0	0	109,643	07/26/2025
655663-D*-0	NORDSON		07/26/2024	Redemption		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,300	07/26/2024
65605*-AC-6	BURLINGTON NORTHERN		06/30/2024	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	6,549	12/31/2028
65605*-AC-6	BURLINGTON NORTHERN		06/30/2024	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	6,549	12/31/2028
65605*-AC-6	BURLINGTON NORTHERN		12/31/2024	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	13,099	12/31/2028
65605*-AC-6	BURLINGTON NORTHERN		12/31/2024	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	13,099	12/31/2028
665228-D@-8	NORTHERN ILLINOIS GAS		03/11/2024	SEAPORT GROUP		7,000,350	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(499,650)	(499,650)	139,506	08/10/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665501-AM-4	NORTHERN NAT GAS		02/06/2024	JP MORGAN		675,060	964,000	955,478	955,910	0	19	0	19	0	955,929	0	(280,869)	(280,869)	10,288	10/16/2051
67090U-AB-9	THOR 2018 A		01/09/2024	Paydown		35,156	35,156	35,148	35,152	0	4	0	4	0	35,156	0	0	0	122	02/09/2030
67090U-AB-9	THOR 2018 A		01/09/2024	Paydown		22,851	22,851	22,846	22,849	0	3	0	3	0	22,851	0	0	0	79	02/09/2030
67090U-AB-9	THOR 2018 A		01/09/2024	Paydown		29,882	29,882	29,875	29,879	0	3	0	3	0	29,882	0	0	0	104	02/09/2030
67090U-AB-9	THOR 2018 A		02/09/2024	Paydown		34,559	34,559	34,551	34,555	0	4	0	4	0	34,559	0	0	0	240	02/09/2030
67090U-AB-9	THOR 2018 A		02/09/2024	Paydown		22,463	22,463	22,458	22,461	0	3	0	3	0	22,463	0	0	0	156	02/09/2030
67090U-AB-9	THOR 2018 A		02/09/2024	Paydown		29,375	29,375	29,368	29,372	0	3	0	3	0	29,375	0	0	0	204	02/09/2030
67090U-AB-9	THOR 2018 A		03/09/2024	Paydown		35,475	35,475	35,467	35,471	0	4	0	4	0	35,475	0	0	0	369	02/09/2030
67090U-AB-9	THOR 2018 A		03/09/2024	Paydown		23,059	23,059	23,053	23,056	0	3	0	3	0	23,059	0	0	0	240	02/09/2030
67090U-AB-9	THOR 2018 A		03/09/2024	Paydown		30,154	30,154	30,147	30,150	0	4	0	4	0	30,154	0	0	0	314	02/09/2030
67090U-AB-9	THOR 2018 A		04/09/2024	Paydown		39,214	39,214	39,204	39,209	0	5	0	5	0	39,214	0	0	0	544	02/09/2030
67090U-AB-9	THOR 2018 A		04/09/2024	Paydown		25,489	25,489	25,483	25,486	0	3	0	3	0	25,489	0	0	0	353	02/09/2030
67090U-AB-9	THOR 2018 A		04/09/2024	Paydown		33,332	33,332	33,324	33,328	0	4	0	4	0	33,332	0	0	0	462	02/09/2030
67090U-AB-9	THOR 2018 A		05/09/2024	Paydown		46,908	46,908	46,897	46,903	0	5	0	5	0	46,908	0	0	0	813	02/09/2030
67090U-AB-9	THOR 2018 A		05/09/2024	Paydown		30,490	30,490	30,483	30,487	0	4	0	4	0	30,490	0	0	0	529	02/09/2030
67090U-AB-9	THOR 2018 A		05/09/2024	Paydown		39,872	39,872	39,863	39,867	0	5	0	5	0	39,872	0	0	0	691	02/09/2030
67090U-AB-9	THOR 2018 A		06/09/2024	Paydown		46,763	46,763	46,752	46,757	0	5	0	5	0	46,763	0	0	0	973	02/09/2030
67090U-AB-9	THOR 2018 A		06/09/2024	Paydown		30,396	30,396	30,389	30,392	0	4	0	4	0	30,396	0	0	0	632	02/09/2030
67090U-AB-9	THOR 2018 A		06/09/2024	Paydown		39,748	39,748	39,739	39,744	0	5	0	5	0	39,748	0	0	0	827	02/09/2030
67090U-AB-9	THOR 2018 A		07/09/2024	Paydown		61,290	61,290	61,276	61,283	0	7	0	7	0	61,290	0	0	0	1,487	02/09/2030
67090U-AB-9	THOR 2018 A		07/09/2024	Paydown		39,839	39,839	39,829	39,834	0	5	0	5	0	39,839	0	0	0	967	02/09/2030
67090U-AB-9	THOR 2018 A		07/09/2024	Paydown		52,097	52,097	52,084	52,091	0	6	0	6	0	52,097	0	0	0	1,264	02/09/2030
67090U-AB-9	THOR 2018 A		08/09/2024	Paydown		57,072	57,072	57,059	57,066	0	7	0	7	0	57,072	0	0	0	1,583	02/09/2030
67090U-AB-9	THOR 2018 A		08/09/2024	Paydown		37,097	37,097	37,088	37,093	0	4	0	4	0	37,097	0	0	0	1,029	02/09/2030
67090U-AB-9	THOR 2018 A		08/09/2024	Paydown		48,511	48,511	48,500	48,506	0	6	0	6	0	48,511	0	0	0	1,345	02/09/2030
67090U-AB-9	THOR 2018 A		09/09/2024	Paydown		43,408	43,408	43,397	43,402	0	5	0	5	0	43,408	0	0	0	1,354	02/09/2030
67090U-AB-9	THOR 2018 A		09/09/2024	Paydown		28,215	28,215	28,208	28,212	0	3	0	3	0	28,215	0	0	0	880	02/09/2030
67090U-AB-9	THOR 2018 A		09/09/2024	Paydown		36,896	36,896	36,888	36,892	0	4	0	4	0	36,896	0	0	0	1,151	02/09/2030
67090U-AB-9	THOR 2018 A		09/26/2024	Paydown		641,747	641,747	641,596	641,672	0	74	0	74	0	641,747	0	0	0	21,283	02/09/2030
67090U-AB-9	THOR 2018 A		09/26/2024	Paydown		754,996	754,996	754,819	754,908	0	88	0	88	0	754,996	0	0	0	25,039	02/09/2030
67090U-AB-9	THOR 2018 A		09/26/2024	Paydown		490,747	490,747	490,632	490,690	0	57	0	57	0	490,747	0	0	0	16,275	02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2024	Paydown		26,972	26,972	26,971	26,971	0	0	0	0	0	26,972	0	0	0	104	02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2024	Paydown		21,093	21,093	21,093	21,093	0	0	0	0	0	21,093	0	0	0	81	02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2024	Paydown		24,609	24,609	24,609	24,609	0	0	0	0	0	24,609	0	0	0	95	02/09/2030
67090U-AC-7	THOR 2018 B		02/09/2024	Paydown		26,514	26,514	26,513	26,513	0	0	0	0	0	26,514	0	0	0	204	02/09/2030
67090U-AC-7	THOR 2018 B		02/09/2024	Paydown		20,735	20,735	20,735	20,735	0	0	0	0	0	20,735	0	0	0	159	02/09/2030
67090U-AC-7	THOR 2018 B		02/09/2024	Paydown		24,191	24,191	24,191	24,191	0	0	0	0	0	24,191	0	0	0	186	02/09/2030
67090U-AC-7	THOR 2018 B		03/09/2024	Paydown		27,216	27,216	27,216	27,216	0	0	0	0	0	27,216	0	0	0	314	02/09/2030
67090U-AC-7	THOR 2018 B		03/09/2024	Paydown		21,285	21,285	21,285	21,285	0	0	0	0	0	21,285	0	0	0	245	02/09/2030
67090U-AC-7	THOR 2018 B		03/09/2024	Paydown		24,833	24,833	24,832	24,832	0	0	0	0	0	24,833	0	0	0	286	02/09/2030
67090U-AC-7	THOR 2018 B		04/09/2024	Paydown		30,085	30,085	30,084	30,085	0	0	0	0	0	30,085	0	0	0	462	02/09/2030
67090U-AC-7	THOR 2018 B		04/09/2024	Paydown		23,528	23,528	23,528	23,528	0	0	0	0	0	23,528	0	0	0	362	02/09/2030
67090U-AC-7	THOR 2018 B		04/09/2024	Paydown		27,450	27,450	27,449	27,449	0	0	0	0	0	27,450	0	0	0	422	02/09/2030
67090U-AC-7	THOR 2018 B		05/09/2024	Paydown		35,988	35,988	35,987	35,988	0	0	0	0	0	35,988	0	0	0	691	02/09/2030
67090U-AC-7	THOR 2018 B		05/09/2024	Paydown		28,145	28,145	28,144	28,145	0	0	0	0	0	28,145	0	0	0	541	02/09/2030
67090U-AC-7	THOR 2018 B		05/09/2024	Paydown		32,836	32,836	32,835	32,835	0	0	0	0	0	32,836	0	0	0	631	02/09/2030
67090U-AC-7	THOR 2018 B		06/09/2024	Paydown		35,876	35,876	35,876	35,876	0	0	0	0	0	35,876	0	0	0	827	02/09/2030
67090U-AC-7	THOR 2018 B		06/09/2024	Paydown		28,058	28,058	28,057	28,057	0	0	0	0	0	28,058	0	0	0	647	02/09/2030
67090U-AC-7	THOR 2018 B		06/09/2024	Paydown		32,734	32,734	32,733	32,734	0	0	0	0	0	32,734	0	0	0	755	02/09/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67090U-AC-7	THOR 2018 B		07/09/2024	Paydown		47,022	47,022	47,021	47,022	0	0	0	0	0	47,022	0	0	0	1,264	02/09/2030
67090U-AC-7	THOR 2018 B		07/09/2024	Paydown		36,774	36,774	36,774	36,774	0	0	0	0	0	36,774	0	0	0	989	02/09/2030
67090U-AC-7	THOR 2018 B		07/09/2024	Paydown		42,903	42,903	42,902	42,903	0	0	0	0	0	42,903	0	0	0	1,154	02/09/2030
67090U-AC-7	THOR 2018 B		08/09/2024	Paydown		43,786	43,786	43,785	43,786	0	0	0	0	0	43,786	0	0	0	1,346	02/09/2030
67090U-AC-7	THOR 2018 B		08/09/2024	Paydown		34,243	34,243	34,243	34,243	0	0	0	0	0	34,243	0	0	0	1,052	02/09/2030
67090U-AC-7	THOR 2018 B		08/09/2024	Paydown		39,951	39,951	39,950	39,950	0	0	0	0	0	39,951	0	0	0	1,228	02/09/2030
67090U-AC-7	THOR 2018 B		09/09/2024	Paydown		33,302	33,302	33,302	33,302	0	0	0	0	0	33,302	0	0	0	1,151	02/09/2030
67090U-AC-7	THOR 2018 B		09/09/2024	Paydown		26,045	26,045	26,044	26,044	0	0	0	0	0	26,045	0	0	0	900	02/09/2030
67090U-AC-7	THOR 2018 B		09/09/2024	Paydown		30,385	30,385	30,385	30,385	0	0	0	0	0	30,385	0	0	0	1,051	02/09/2030
67090U-AC-7	THOR 2018 B		09/26/2024	Paydown		528,497	528,497	528,489	528,494	0	4	0	4	0	528,497	0	0	0	19,423	02/09/2030
67090U-AC-7	THOR 2018 B		09/26/2024	Paydown		579,233	579,233	579,224	579,229	0	4	0	4	0	579,233	0	0	0	21,288	02/09/2030
67090U-AC-7	THOR 2018 B		09/26/2024	Paydown		452,998	452,998	452,991	452,995	0	3	0	3	0	452,998	0	0	0	16,649	02/09/2030
67090U-AD-5	THOR 2018 C		01/09/2024	Paydown		15,117	15,117	14,152	14,620	0	497	0	497	0	15,117	0	0	0	54	02/09/2030
67090U-AD-5	THOR 2018 C		01/09/2024	Paydown		17,578	17,578	16,456	17,000	0	578	0	578	0	17,578	0	0	0	62	02/09/2030
67090U-AD-5	THOR 2018 C		01/09/2024	Paydown		17,578	17,578	15,403	16,315	0	1,263	0	1,263	0	17,578	0	0	0	62	02/09/2030
67090U-AD-5	THOR 2018 C		02/09/2024	Paydown		14,860	14,860	13,911	14,372	0	489	0	489	0	14,860	0	0	0	105	02/09/2030
67090U-AD-5	THOR 2018 C		02/09/2024	Paydown		17,280	17,280	16,176	16,711	0	568	0	568	0	17,280	0	0	0	122	02/09/2030
67090U-AD-5	THOR 2018 C		02/09/2024	Paydown		17,280	17,280	15,142	16,038	0	1,242	0	1,242	0	17,280	0	0	0	122	02/09/2030
67090U-AD-5	THOR 2018 C		03/09/2024	Paydown		15,254	15,254	14,280	14,753	0	502	0	502	0	15,254	0	0	0	162	02/09/2030
67090U-AD-5	THOR 2018 C		03/09/2024	Paydown		17,738	17,738	16,605	17,154	0	583	0	583	0	17,738	0	0	0	188	02/09/2030
67090U-AD-5	THOR 2018 C		03/09/2024	Paydown		17,738	17,738	15,543	16,463	0	1,275	0	1,275	0	17,738	0	0	0	188	02/09/2030
67090U-AD-5	THOR 2018 C		04/09/2024	Paydown		16,862	16,862	15,785	16,307	0	555	0	555	0	16,862	0	0	0	239	02/09/2030
67090U-AD-5	THOR 2018 C		04/09/2024	Paydown		19,607	19,607	18,355	18,962	0	645	0	645	0	19,607	0	0	0	278	02/09/2030
67090U-AD-5	THOR 2018 C		04/09/2024	Paydown		19,607	19,607	17,181	18,198	0	1,409	0	1,409	0	19,607	0	0	0	278	02/09/2030
67090U-AD-5	THOR 2018 C		05/09/2024	Paydown		20,171	20,171	18,883	19,507	0	663	0	663	0	20,171	0	0	0	357	02/09/2030
67090U-AD-5	THOR 2018 C		05/09/2024	Paydown		23,454	23,454	21,956	22,683	0	771	0	771	0	23,454	0	0	0	415	02/09/2030
67090U-AD-5	THOR 2018 C		05/09/2024	Paydown		23,454	23,454	20,552	21,769	0	1,686	0	1,686	0	23,454	0	0	0	415	02/09/2030
67090U-AD-5	THOR 2018 C		06/09/2024	Paydown		20,108	20,108	18,824	19,447	0	661	0	661	0	20,108	0	0	0	427	02/09/2030
67090U-AD-5	THOR 2018 C		06/09/2024	Paydown		23,382	23,382	21,888	22,613	0	769	0	769	0	23,382	0	0	0	497	02/09/2030
67090U-AD-5	THOR 2018 C		06/09/2024	Paydown		23,382	23,382	20,489	21,701	0	1,680	0	1,680	0	23,382	0	0	0	497	02/09/2030
67090U-AD-5	THOR 2018 C		07/09/2024	Paydown		26,355	26,355	24,672	25,488	0	867	0	867	0	26,355	0	0	0	653	02/09/2030
67090U-AD-5	THOR 2018 C		07/09/2024	Paydown		30,645	30,645	28,688	29,637	0	1,008	0	1,008	0	30,645	0	0	0	760	02/09/2030
67090U-AD-5	THOR 2018 C		07/09/2024	Paydown		30,645	30,645	26,854	28,443	0	2,202	0	2,202	0	30,645	0	0	0	760	02/09/2030
67090U-AD-5	THOR 2018 C		08/09/2024	Paydown		24,541	24,541	22,974	23,734	0	807	0	807	0	24,541	0	0	0	695	02/09/2030
67090U-AD-5	THOR 2018 C		08/09/2024	Paydown		28,536	28,536	26,714	27,598	0	938	0	938	0	28,536	0	0	0	809	02/09/2030
67090U-AD-5	THOR 2018 C		08/09/2024	Paydown		28,536	28,536	25,006	26,486	0	2,051	0	2,051	0	28,536	0	0	0	809	02/09/2030
67090U-AD-5	THOR 2018 C		09/09/2024	Paydown		18,665	18,665	17,473	18,052	0	614	0	614	0	18,665	0	0	0	595	02/09/2030
67090U-AD-5	THOR 2018 C		09/09/2024	Paydown		21,704	21,704	20,318	20,990	0	714	0	714	0	21,704	0	0	0	692	02/09/2030
67090U-AD-5	THOR 2018 C		09/09/2024	Paydown		21,704	21,704	19,019	20,144	0	1,560	0	1,560	0	21,704	0	0	0	692	02/09/2030
67090U-AD-5	THOR 2018 C		09/26/2024	Paydown		377,501	377,501	330,797	350,371	0	27,130	0	27,130	0	377,501	0	0	0	12,790	02/09/2030
67090U-AD-5	THOR 2018 C		09/26/2024	Paydown		324,651	324,651	303,919	313,974	0	10,677	0	10,677	0	324,651	0	0	0	11,000	02/09/2030
67090U-AD-5	THOR 2018 C		09/26/2024	Paydown		377,501	377,501	353,394	365,086	0	12,415	0	12,415	0	377,501	0	0	0	12,790	02/09/2030
67097@-AA-9	OCHSNER		01/15/2024	Redemption		9,027	9,027	9,027	9,027	0	0	0	0	0	9,027	0	0	0	33	09/30/2045
67097@-AA-9	OCHSNER		01/15/2024	Redemption		8,473	8,473	8,473	8,473	0	0	0	0	0	8,473	0	0	0	31	09/30/2045
67097@-AA-9	OCHSNER		02/15/2024	Redemption		9,060	9,060	9,060	9,060	0	0	0	0	0	9,060	0	0	0	67	09/30/2045
67097@-AA-9	OCHSNER		02/15/2024	Redemption		8,504	8,504	8,504	8,504	0	0	0	0	0	8,504	0	0	0	63	09/30/2045
67097@-AA-9	OCHSNER		03/15/2024	Redemption		9,094	9,094	9,094	9,094	0	0	0	0	0	9,094	0	0	0	100	09/30/2045
67097@-AA-9	OCHSNER		03/15/2024	Redemption		8,535	8,535	8,535	8,535	0	0	0	0	0	8,535	0	0	0	94	09/30/2045
67097@-AA-9	OCHSNER		04/15/2024	Redemption		9,127	9,127	9,127	9,127	0	0	0	0	0	9,127	0	0	0	134	09/30/2045

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67097@-AA-9	OCHSNER		04/15/2024	Redemption		8,567	8,567	8,567	8,567	0	0	0	0	0	8,567	0	0	0	126	09/30/2045
67097@-AA-9	OCHSNER		05/15/2024	Redemption		9,160	9,160	9,160	9,160	0	0	0	0	0	9,160	0	0	0	168	09/30/2045
67097@-AA-9	OCHSNER		05/15/2024	Redemption		8,598	8,598	8,598	8,598	0	0	0	0	0	8,598	0	0	0	158	09/30/2045
67097@-AA-9	OCHSNER		06/15/2024	Redemption		9,194	9,194	9,194	9,194	0	0	0	0	0	9,194	0	0	0	203	09/30/2045
67097@-AA-9	OCHSNER		06/15/2024	Redemption		8,630	8,630	8,630	8,630	0	0	0	0	0	8,630	0	0	0	190	09/30/2045
67097@-AA-9	OCHSNER		07/15/2024	Redemption		9,228	9,228	9,228	9,228	0	0	0	0	0	9,228	0	0	0	237	09/30/2045
67097@-AA-9	OCHSNER		07/15/2024	Redemption		8,661	8,661	8,661	8,661	0	0	0	0	0	8,661	0	0	0	223	09/30/2045
67097@-AA-9	OCHSNER		08/15/2024	Redemption		9,262	9,262	9,262	9,262	0	0	0	0	0	9,262	0	0	0	272	09/30/2045
67097@-AA-9	OCHSNER		08/15/2024	Redemption		8,693	8,693	8,693	8,693	0	0	0	0	0	8,693	0	0	0	256	09/30/2045
67097@-AA-9	OCHSNER		09/15/2024	Redemption		9,296	9,296	9,296	9,296	0	0	0	0	0	9,296	0	0	0	308	09/30/2045
67097@-AA-9	OCHSNER		09/15/2024	Redemption		8,725	8,725	8,725	8,725	0	0	0	0	0	8,725	0	0	0	289	09/30/2045
67097@-AA-9	OCHSNER		10/15/2024	Redemption		10,489	10,489	10,489	10,489	0	0	0	0	0	10,489	0	0	0	386	09/30/2045
67097@-AA-9	OCHSNER		10/15/2024	Redemption		9,845	9,845	9,845	9,845	0	0	0	0	0	9,845	0	0	0	362	09/30/2045
67097@-AA-9	OCHSNER		11/15/2024	Redemption		10,527	10,527	10,527	10,527	0	0	0	0	0	10,527	0	0	0	426	09/30/2045
67097@-AA-9	OCHSNER		11/15/2024	Redemption		9,881	9,881	9,881	9,881	0	0	0	0	0	9,881	0	0	0	400	09/30/2045
67097@-AA-9	OCHSNER		12/15/2024	Redemption		10,566	10,566	10,566	10,566	0	0	0	0	0	10,566	0	0	0	466	09/30/2045
67097@-AA-9	OCHSNER		12/15/2024	Redemption		9,917	9,917	9,917	9,917	0	0	0	0	0	9,917	0	0	0	437	09/30/2045
67100@-AA-4	OCHSNER		05/15/2024	Redemption		478	478	478	478	0	0	0	0	0	478	0	0	0	9	04/30/2043
67100@-AA-4	OCHSNER		06/15/2024	Redemption		480	480	480	480	0	0	0	0	0	480	0	0	0	11	04/30/2043
67100@-AA-4	OCHSNER		07/15/2024	Redemption		482	482	482	482	0	0	0	0	0	482	0	0	0	13	04/30/2043
67100@-AA-4	OCHSNER		08/15/2024	Redemption		484	484	484	484	0	0	0	0	0	484	0	0	0	15	04/30/2043
67100@-AA-4	OCHSNER		09/15/2024	Redemption		486	486	486	486	0	0	0	0	0	486	0	0	0	17	04/30/2043
67100@-AA-4	OCHSNER		10/15/2024	Redemption		488	488	488	488	0	0	0	0	0	488	0	0	0	19	04/30/2043
67100@-AA-4	OCHSNER		11/15/2024	Redemption		490	490	490	490	0	0	0	0	0	490	0	0	0	21	04/30/2043
67100@-AA-4	OCHSNER		12/15/2024	Redemption		492	492	492	492	0	0	0	0	0	492	0	0	0	23	04/30/2043
67118A-AA-3	OPG 21-PORT-A		04/15/2024	Paydown		97,222	97,222	96,416	97,222	0	0	0	0	0	97,222	0	0	0	1,955	10/15/2036
67118A-AA-3	OPG 21-PORT-A		11/15/2024	Paydown		37,484	37,484	37,173	37,484	0	0	0	0	0	37,484	0	0	0	2,050	10/15/2036
674003-B#-4	OAKTREE CAPITAL		04/25/2024	SEAPORT GROUP		19,982,860	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	(3,017,140)	(3,017,140)	667,434	07/22/2030
674003-B#-4	OAKTREE CAPITAL		04/25/2024	SEAPORT GROUP		8,688,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,311,800)	(1,311,800)	290,189	07/22/2030
674599-CX-1	OCCIDENTAL PETROLEUM		09/05/2024	SG AMERICAS		852,220	1,000,000	825,000	831,104	0	4,600	0	4,600	0	835,704	0	16,516	16,516	45,508	08/15/2039
674599-DF-9	OCCIDENTAL PETROLEUM		03/25/2024	GOLDMAN SACHS		2,915,303	2,750,000	2,014,375	2,094,578	0	6,782	0	6,782	0	2,101,359	0	813,943	813,943	94,600	09/15/2036
674599-DL-6	OCCIDENTAL PETROLEUM		03/01/2024	DEUTSCHE BANK		1,454,580	1,363,000	987,730	1,002,603	0	1,075	0	1,075	0	1,003,678	0	450,902	450,902	42,480	03/15/2046
677050-AC-0	OGLETHORPE POWER		01/01/2024	Redemption		2,323,750	2,323,750	2,627,994	2,457,053	0	(133,303)	0	(133,303)	0	2,323,750	0	0	0	71,932	01/01/2031
677050-AG-1	OGLETHORPE POWER		05/14/2024	BROOKE RE2		4,941,360	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(58,640)	(58,640)	159,493	11/01/2039
677415-CU-3	OHIO POWER		04/22/2024	JANE STREET ES		364,626	600,000	597,126	597,259	0	29	0	29	0	597,288	0	(232,662)	(232,662)	9,812	10/01/2051
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		183,156	183,156	183,156	183,156	0	0	0	0	0	183,156	0	0	0	5,403	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		183,156	183,156	183,156	183,156	0	0	0	0	0	183,156	0	0	0	5,403	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		150	150	150	150	0	0	0	0	0	150	0	0	0	4	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		150	150	150	150	0	0	0	0	0	150	0	0	0	4	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		12/15/2024	Redemption		188,714	188,714	188,714	188,714	0	0	0	0	0	188,714	0	0	0	11,134	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		12/15/2024	Redemption		188,714	188,714	188,714	188,714	0	0	0	0	0	188,714	0	0	0	11,134	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		46,165	46,165	46,165	46,165	0	0	0	0	0	46,165	0	0	0	1,362	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		46,165	46,165	46,165	46,165	0	0	0	0	0	46,165	0	0	0	1,362	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		12/15/2024	Redemption		47,526	47,526	47,526	47,526	0	0	0	0	0	47,526	0	0	0	2,804	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		12/15/2024	Redemption		47,526	47,526	47,526	47,526	0	0	0	0	0	47,526	0	0	0	2,804	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		46,393	46,393	46,393	46,393	0	0	0	0	0	46,393	0	0	0	1,369	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		46,393	46,393	46,393	46,393	0	0	0	0	0	46,393	0	0	0	1,369	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		139	139	139	139	0	0	0	0	0	139	0	0	0	4	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2024	Redemption		139	139	139	139	0	0	0	0	0	139	0	0	0	4	02/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67773#-AG-5	OHIO VALLEY ELECTRIC		12/15/2024	Redemption		47,904	47,904	47,904	47,904	0	0	0	0	0	47,904	0	0	0	2,826	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		12/15/2024	Redemption		47,904	47,904	47,904	47,904	0	0	0	0	0	47,904	0	0	0	2,826	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC		04/15/2024	Redemption		425,938	425,938	425,938	425,938	0	0	0	0	0	425,938	0	0	0	14,290	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC		10/15/2024	Redemption		440,228	440,228	440,228	440,228	0	0	0	0	0	440,228	0	0	0	29,539	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC		04/15/2024	Redemption		419,957	419,957	419,957	419,957	0	0	0	0	0	419,957	0	0	0	14,090	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC		10/15/2024	Redemption		434,047	434,047	434,047	434,047	0	0	0	0	0	434,047	0	0	0	29,125	02/15/2026
679574-A*-4	OLD DOMINION		12/01/2024	Redemption		76,674	76,674	84,645	83,148	0	(6,475)	0	(6,475)	0	76,674	0	0	0	3,703	12/01/2040
679574-A*-4	OLD DOMINION		12/01/2024	Redemption		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	24,150	12/01/2040
679574-C8-0	OLD DOMINION		04/17/2024	SEAPORT GROUP		7,838,649	9,100,000	9,100,000	9,100,000	0	0	0	0	0	9,100,000	0	(1,261,351)	(1,261,351)	126,263	12/01/2037
681919-BA-3	OMNICOM GROUP		11/01/2024	Maturity		5,000,000	5,000,000	5,202,150	5,014,267	0	(14,267)	0	(14,267)	0	5,000,000	0	0	0	182,500	11/01/2024
681919-BC-9	OMNICOM GROUP		11/21/2024	BARCLAYS CAPITAL		11,948,144	12,400,000	14,824,560	14,052,126	0	(227,049)	0	(227,049)	0	13,825,077	0	(1,876,933)	(1,876,933)	507,780	06/01/2030
68389X-AH-8	ORACLE		03/25/2024	GOLDMAN SACHS		13,074,875	12,500,000	12,423,193	12,439,149	0	(648)	0	(648)	0	12,438,500	0	636,375	636,375	550,825	07/08/2039
68389X-AH-8	ORACLE		05/14/2024	BROOKE RE2		12,845,793	12,500,000	12,427,488	12,439,149	0	(128)	0	(128)	0	12,439,020	0	406,773	406,773	650,781	07/08/2039
68389X-AU-9	ORACLE		07/08/2024	Maturity		4,000,000	4,000,000	3,990,920	3,999,427	0	573	0	573	0	4,000,000	0	0	0	136,000	07/08/2024
68389X-BM-6	ORACLE		03/07/2024	JP MORGAN		473,140	500,000	473,627	492,070	0	576	0	576	0	492,646	0	(19,506)	(19,506)	8,686	07/15/2026
68389X-BM-6	ORACLE		09/25/2024	ING FINANCIAL MARKETS		486,695	500,000	473,627	492,070	0	2,221	0	2,221	0	494,292	0	(7,597)	(7,597)	15,863	07/15/2026
68504L-AA-9	ONGLT 2016-A A		01/08/2024	Paydown		17,782	17,782	17,780	17,782	0	1	0	1	0	17,782	0	0	0	39	03/08/2029
68504L-AA-9	ONGLT 2016-A A		02/08/2024	Paydown		17,682	17,682	17,680	17,681	0	1	0	1	0	17,682	0	0	0	77	03/08/2029
68504L-AA-9	ONGLT 2016-A A		03/08/2024	Paydown		20,339	20,339	20,337	20,339	0	1	0	1	0	20,339	0	0	0	133	03/08/2029
68504L-AA-9	ONGLT 2016-A A		03/28/2024	Redemption		247,197	247,197	247,169	247,189	0	8	0	8	0	247,197	0	0	0	1,971	03/08/2029
68504L-AB-7	ONGLT 2016-A B		01/08/2024	Paydown		5,157	5,157	5,107	5,142	0	14	0	14	0	5,157	0	0	0	13	03/08/2029
68504L-AB-7	ONGLT 2016-A B		02/08/2024	Paydown		5,128	5,128	5,078	5,113	0	14	0	14	0	5,128	0	0	0	25	03/08/2029
68504L-AB-7	ONGLT 2016-A B		03/08/2024	Paydown		5,898	5,898	5,842	5,882	0	17	0	17	0	5,898	0	0	0	43	03/08/2029
68504L-AB-7	ONGLT 2016-A B		03/28/2024	Redemption		71,687	71,687	70,998	71,485	0	201	0	201	0	71,687	0	0	0	637	03/08/2029
68504U-AC-5	ONGLT 2019-A C		01/09/2024	Paydown		17,229	17,229	17,228	17,228	0	0	0	0	0	17,229	0	0	0	52	04/09/2038
68504U-AC-5	ONGLT 2019-A C		02/09/2024	Paydown		21,120	21,120	21,119	21,119	0	0	0	0	0	21,120	0	0	0	127	04/09/2038
68504U-AC-5	ONGLT 2019-A C		03/09/2024	Paydown		19,905	19,905	19,905	19,905	0	0	0	0	0	19,905	0	0	0	180	04/09/2038
68504U-AC-5	ONGLT 2019-A C		03/28/2024	Paydown		1,074,209	1,074,209	1,074,185	1,074,189	0	20	0	20	0	1,074,209	0	0	0	11,741	04/09/2038
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	MORGAN STANLEY		115,781	125,000	111,563	112,408	0	872	0	872	0	113,280	0	2,501	2,501	5,214	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	GOLDMAN SACHS		104,525	113,000	100,853	101,617	0	788	0	788	0	102,405	0	2,120	2,120	4,713	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	MARKET AXESS		6,472	7,000	6,248	6,295	0	49	0	49	0	6,344	0	129	129	292	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	MARKET AXESS		4,626	5,000	4,463	4,496	0	35	0	35	0	4,531	0	94	94	209	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	MORGAN STANLEY		463,125	500,000	441,250	448,930	0	3,534	0	3,534	0	452,464	0	10,661	10,661	20,856	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	GOLDMAN SACHS		419,025	453,000	399,570	406,551	0	3,213	0	3,213	0	409,764	0	9,261	9,261	18,895	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	MARKET AXESS		26,813	29,000	25,520	25,974	0	209	0	209	0	26,183	0	631	631	1,210	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC		08/22/2024	MARKET AXESS		16,652	18,000	15,840	16,121	0	130	0	130	0	16,251	0	401	401	751	04/30/2031
68651*-AA-7	ORLANDO FUEL FACILITIES		01/01/2024	Redemption		28,200	28,200	28,200	28,200	0	0	0	0	0	28,200	0	0	0	107	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		02/01/2024	Redemption		28,308	28,308	28,308	28,308	0	0	0	0	0	28,308	0	0	0	216	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		03/01/2024	Redemption		28,415	28,415	28,415	28,415	0	0	0	0	0	28,415	0	0	0	325	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		04/01/2024	Redemption		28,524	28,524	28,524	28,524	0	0	0	0	0	28,524	0	0	0	435	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		05/01/2024	Redemption		28,632	28,632	28,632	28,632	0	0	0	0	0	28,632	0	0	0	545	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		06/01/2024	Redemption		28,741	28,741	28,741	28,741	0	0	0	0	0	28,741	0	0	0	657	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		07/01/2024	Redemption		28,851	28,851	28,851	28,851	0	0	0	0	0	28,851	0	0	0	769	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		08/01/2024	Redemption		28,961	28,961	28,961	28,961	0	0	0	0	0	28,961	0	0	0	882	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		09/01/2024	RILA		6,125,835	6,125,835	6,125,835	6,125,835	0	0	0	0	0	6,125,835	0	0	0	186,634	07/01/2037
68651*-AB-5	ORLANDO FUEL FACILITIES		01/01/2024	Redemption		93,673	93,673	93,673	93,673	0	0	0	0	0	93,673	0	0	0	293	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		01/01/2024	Redemption		93,673	93,673	93,673	93,673	0	0	0	0	0	93,673	0	0	0	293	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		02/01/2024	Redemption		93,966	93,966	93,966	93,966	0	0	0	0	0	93,966	0	0	0	587	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		02/01/2024	Redemption		93,966	93,966	93,966	93,966	0	0	0	0	0	93,966	0	0	0	587	12/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68651*-AB-5	ORLANDO FUEL FACILITIES		03/01/2024	Redemption		94,260	94,260	94,260	94,260	0	0	0	0	0	94,260	0	0	0	884	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		03/01/2024	Redemption		94,260	94,260	94,260	94,260	0	0	0	0	0	94,260	0	0	0	884	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		04/01/2024	Redemption		94,554	94,554	94,554	94,554	0	0	0	0	0	94,554	0	0	0	1,182	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		04/01/2024	Redemption		94,554	94,554	94,554	94,554	0	0	0	0	0	94,554	0	0	0	1,182	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		05/01/2024	Redemption		94,850	94,850	94,850	94,850	0	0	0	0	0	94,850	0	0	0	1,482	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		05/01/2024	Redemption		94,850	94,850	94,850	94,850	0	0	0	0	0	94,850	0	0	0	1,482	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		06/01/2024	Redemption		95,146	95,146	95,146	95,146	0	0	0	0	0	95,146	0	0	0	1,784	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		06/01/2024	Redemption		95,146	95,146	95,146	95,146	0	0	0	0	0	95,146	0	0	0	1,784	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		07/01/2024	Redemption		95,443	95,443	95,443	95,443	0	0	0	0	0	95,443	0	0	0	2,088	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		07/01/2024	Redemption		95,443	95,443	95,443	95,443	0	0	0	0	0	95,443	0	0	0	2,088	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		08/01/2024	Redemption		95,742	95,742	95,742	95,742	0	0	0	0	0	95,742	0	0	0	2,394	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		08/01/2024	Redemption		95,742	95,742	95,742	95,742	0	0	0	0	0	95,742	0	0	0	2,394	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		09/01/2024	Redemption		96,041	96,041	96,041	96,041	0	0	0	0	0	96,041	0	0	0	2,701	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		09/01/2024	RILA		21,829,312	21,829,312	21,829,312	21,829,312	0	0	0	0	0	21,829,312	0	0	0	545,733	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		10/01/2024	Redemption		96,341	96,341	96,341	96,341	0	0	0	0	0	96,341	0	0	0	3,011	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		11/01/2024	Redemption		96,642	96,642	96,642	96,642	0	0	0	0	0	96,642	0	0	0	3,322	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		12/01/2024	Redemption		96,944	96,944	96,944	96,944	0	0	0	0	0	96,944	0	0	0	3,635	12/01/2038
69047Q-AB-8	OVINTIV INC		03/19/2024	GOLDMAN SACHS		506,675	500,000	499,865	499,829	0	2	0	2	0	499,831	0	6,845	6,845	9,888	05/15/2028
69047Q-AC-6	OVINTIV INC		04/09/2024	MORGAN STANLEY		1,549,665	1,500,000	1,496,895	1,497,157	0	(41)	0	(41)	0	1,497,116	0	52,549	52,549	80,990	07/15/2033
69121D-AA-8	OWL ROCK CORP II		06/10/2024	ATHENE ANNUITY		884,273	890,000	906,198	895,137	0	(2,759)	0	(2,759)	0	892,378	0	(8,105)	(8,105)	22,182	11/26/2024
69331C-AJ-7	PACIFIC GAS & ELECTRIC		08/15/2024	ATHENE ANNUITY		15,882,720	16,300,000	16,365,000	16,346,114	0	(4,400)	0	(4,400)	0	16,341,715	0	(458,995)	(458,995)	960,342	07/01/2030
693342-AA-5	PG&E WILDFIRE RECOVERY		06/01/2024	Redemption		59,165	59,165	59,164	59,162	0	3	0	3	0	59,165	0	0	0	1,063	06/01/2030
693342-AA-5	PG&E WILDFIRE RECOVERY		12/01/2024	Redemption		60,342	60,342	60,341	60,340	0	3	0	3	0	60,342	0	0	0	2,169	06/01/2030
69346Y-A*-4	PK AIRFINANCE PAF_20		01/22/2024	Redemption		2,306,017	2,306,017	2,306,017	2,306,017	0	0	0	0	0	2,306,017	0	0	0	16,893	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		02/20/2024	Paydown		655,426	655,426	655,426	655,426	0	0	0	0	0	655,426	0	0	0	9,057	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		03/20/2024	Paydown		384,570	384,570	384,570	384,570	0	0	0	0	0	384,570	0	0	0	7,832	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		04/30/2024	Redemption		854,052	854,052	854,052	854,052	0	0	0	0	0	854,052	0	0	0	87,523	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		05/20/2024	Redemption		1,166,129	1,166,129	1,166,129	1,166,129	0	0	0	0	0	1,166,129	0	0	0	31,264	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		06/20/2024	Redemption		572,332	572,332	572,332	572,332	0	0	0	0	0	572,332	0	0	0	68,959	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		07/20/2024	Paydown		1,075,013	1,075,013	1,075,013	1,075,013	0	0	0	0	0	1,075,013	0	0	0	37,034	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		08/20/2024	Redemption		1,136,020	1,136,020	1,136,020	1,136,020	0	0	0	0	0	1,136,020	0	0	0	47,186	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		09/20/2024	Paydown		333,609	333,609	333,609	333,609	0	0	0	0	0	333,609	0	0	0	15,880	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		10/20/2024	Paydown		697,101	697,101	697,101	697,101	0	0	0	0	0	697,101	0	0	0	37,411	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		11/20/2024	Redemption		2,677,062	2,677,062	2,677,062	2,677,062	0	0	0	0	0	2,677,062	0	0	0	156,848	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		12/20/2024	Paydown		581,026	581,026	581,026	581,026	0	0	0	0	0	581,026	0	0	0	32,597	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		01/22/2024	Redemption		6,120,980	6,120,980	5,814,931	6,120,980	0	0	0	0	0	6,120,980	0	0	0	40,272	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		02/20/2024	Paydown		1,739,732	1,739,732	1,652,745	1,739,732	0	0	0	0	0	1,739,732	0	0	0	21,368	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		03/20/2024	Paydown		1,020,784	1,020,784	969,745	1,020,784	0	0	0	0	0	1,020,784	0	0	0	18,359	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		04/30/2024	Paydown		2,266,955	2,266,955	2,153,607	2,266,955	0	0	0	0	0	2,266,955	0	0	0	55,483	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		05/20/2024	Redemption		3,095,317	3,095,317	2,940,551	3,095,317	0	0	0	0	0	3,095,317	0	0	0	92,816	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		06/20/2024	Redemption		1,519,172	1,519,172	1,443,213	1,519,172	0	0	0	0	0	1,519,172	0	0	0	187,867	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		07/22/2024	Paydown		2,853,462	2,853,462	2,710,789	2,853,462	0	0	0	0	0	2,853,462	0	0	0	103,537	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		08/20/2024	Redemption		3,778,392	3,778,392	3,589,473	3,778,392	0	0	0	0	0	3,778,392	0	0	0	158,537	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		09/20/2024	Paydown		1,109,580	1,109,580	1,054,101	1,109,580	0	0	0	0	0	1,109,580	0	0	0	53,287	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		10/21/2024	Paydown		2,318,551	2,318,551	2,202,624	2,318,551	0	0	0	0	0	2,318,551	0	0	0	125,409	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		11/20/2024	Redemption		8,903,889	8,903,889	8,458,694	8,903,889	0	0	0	0	0	8,903,889	0	0	0	544,033	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		12/20/2024	Paydown		1,932,487	1,932,487	1,835,863	1,932,487	0	0	0	0	0	1,932,487	0	0	0	114,800	01/20/2035
69351U-BB-8	PPL ELECTRIC UTILITIES		10/15/2024	GOLDMAN SACHS		1,656,949	1,631,000	1,598,005	1,598,582	0	400	0	400	0	1,598,982	0	57,967	57,967	78,730	05/15/2053
69353R-EF-1	PNC BANK NA		10/30/2024	Maturity		10,000,000	10,000,000	9,995,800	9,999,294	0	706	0	706	0	10,000,000	0	0	0	330,000	10/30/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69371R-S7-2	PACCAR FINANCIAL		01/16/2024	MORGAN STANLEY		290,746	285,000	284,781	284,771	0	0	0	0	0	284,771	0	5,975	5,975	2,841	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/16/2024	JP MORGAN		193,912	190,000	189,854	189,847	0	0	0	0	0	189,847	0	4,065	4,065	1,894	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/17/2024	MORGAN STANLEY		289,711	285,000	284,781	284,771	0	0	0	0	0	284,771	0	4,940	4,940	2,882	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/17/2024	MORGAN STANLEY		193,076	190,000	189,854	189,847	0	0	0	0	0	189,847	0	3,229	3,229	1,921	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/17/2024	MORGAN STANLEY		193,221	190,000	189,854	189,847	0	0	0	0	0	189,847	0	3,373	3,373	1,921	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/17/2024	GOLDMAN SACHS		193,260	190,000	189,854	189,847	0	0	0	0	0	189,847	0	3,413	3,413	1,921	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/18/2024	JP MORGAN		193,021	190,000	189,854	189,847	0	0	0	0	0	189,848	0	3,173	3,173	2,003	11/09/2026
69371R-S7-2	PACCAR FINANCIAL		01/18/2024	MORGAN STANLEY		172,856	170,000	169,869	169,863	0	0	0	0	0	169,864	0	2,992	2,992	1,793	11/09/2026
693796-AA-4	PT EDISON DC		01/15/2024	Redemption		268,865	268,865	292,825	280,649	0	(11,784)	0	(11,784)	0	268,865	0	0	0	1,508	12/15/2028
693796-AA-4	PT EDISON DC		02/15/2024	Redemption		270,373	270,373	294,468	282,223	0	(11,850)	0	(11,850)	0	270,373	0	0	0	3,033	12/15/2028
693796-AA-4	PT EDISON DC		03/15/2024	Redemption		271,890	271,890	296,120	283,807	0	(11,917)	0	(11,917)	0	271,890	0	0	0	4,575	12/15/2028
693796-AA-4	PT EDISON DC		04/15/2024	Redemption		273,415	273,415	297,781	285,398	0	(11,984)	0	(11,984)	0	273,415	0	0	0	6,135	12/15/2028
693796-AA-4	PT EDISON DC		05/15/2024	Redemption		274,948	274,948	299,451	286,999	0	(12,051)	0	(12,051)	0	274,948	0	0	0	7,711	12/15/2028
693796-AA-4	PT EDISON DC		06/15/2024	Redemption		276,491	276,491	301,131	288,609	0	(12,118)	0	(12,118)	0	276,491	0	0	0	9,305	12/15/2028
693796-AA-4	PT EDISON DC		07/15/2024	Redemption		278,042	278,042	302,820	290,228	0	(12,186)	0	(12,186)	0	278,042	0	0	0	10,917	12/15/2028
693796-AA-4	PT EDISON DC		08/15/2024	Redemption		279,601	279,601	304,518	291,856	0	(12,255)	0	(12,255)	0	279,601	0	0	0	12,547	12/15/2028
693796-AA-4	PT EDISON DC		09/15/2024	Redemption		281,169	281,169	306,226	293,493	0	(12,324)	0	(12,324)	0	281,169	0	0	0	14,194	12/15/2028
693796-AA-4	PT EDISON DC		10/15/2024	Redemption		282,747	282,747	307,944	295,139	0	(12,393)	0	(12,393)	0	282,747	0	0	0	15,860	12/15/2028
693796-AA-4	PT EDISON DC		11/15/2024	Redemption		284,333	284,333	309,671	296,795	0	(12,462)	0	(12,462)	0	284,333	0	0	0	17,544	12/15/2028
693796-AA-4	PT EDISON DC		12/15/2024	Redemption		294,629	294,629	320,885	307,542	0	(12,913)	0	(12,913)	0	294,629	0	0	0	19,831	12/15/2028
69394#-AC-9	PGA TOUR		05/31/2024	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	160,111	05/30/2047
69394#-AD-7	PGA TOUR		05/31/2024	Redemption		18,300,000	18,300,000	18,300,000	18,300,000	0	0	0	0	0	18,300,000	0	0	0	262,064	05/30/2047
69394#-AE-5	PGA TOUR		05/31/2024	Redemption		28,300,000	28,300,000	28,300,000	28,300,000	0	0	0	0	0	28,300,000	0	0	0	475,628	05/30/2047
694308-KH-9	PACIFIC GAS & ELECTRIC		05/13/2024	BANK OF AMERICA		472,532	448,000	445,760	445,778	0	(29)	0	(29)	0	445,750	0	26,783	26,783	25,200	01/15/2053
694308-KK-2	PACIFIC GAS & ELECTRIC		02/13/2024	RBS SECURITIES		1,225,233	1,167,000	1,162,810	1,162,686	0	44	0	44	0	1,162,730	0	62,503	62,503	29,104	04/01/2053
694308-KL-0	PACIFIC GAS & ELECTRIC		03/05/2024	JP MORGAN		1,143,176	1,115,000	1,114,554	1,114,662	0	(41)	0	(41)	0	1,114,620	0	28,556	28,556	51,389	01/15/2029
69432*-AA-1	PDX FUEL		08/26/2024	Redemption		30,870	30,870	30,870	30,870	0	0	0	0	0	30,870	0	0	0	1,033	06/26/2052
69432*-AA-1	PDX FUEL		09/26/2024	Redemption		30,999	30,999	30,999	30,999	0	0	0	0	0	30,999	0	0	0	1,167	06/26/2052
69432*-AA-1	PDX FUEL		10/26/2024	Redemption		31,129	31,129	31,129	31,129	0	0	0	0	0	31,129	0	0	0	1,302	06/26/2052
69432*-AA-1	PDX FUEL		11/26/2024	Redemption		31,259	31,259	31,259	31,259	0	0	0	0	0	31,259	0	0	0	1,438	06/26/2052
69432*-AA-1	PDX FUEL		12/26/2024	Redemption		31,390	31,390	31,390	31,390	0	0	0	0	0	31,390	0	0	0	1,576	06/26/2052
701094-AS-3	PARKER-HANNIFIN CORP		02/06/2024	GOLDMAN SACHS		838,815	845,000	843,141	843,563	0	39	0	39	0	843,602	0	(4,787)	(4,787)	15,104	09/15/2029
705568-AA-7	DUKE ENERGY FLORIDA		01/07/2024	Redemption		39,899	39,899	39,899	39,899	0	0	0	0	0	39,899	0	0	0	199	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		02/07/2024	Redemption		40,098	40,098	40,098	40,098	0	0	0	0	0	40,098	0	0	0	400	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		03/07/2024	Redemption		40,298	40,298	40,298	40,298	0	0	0	0	0	40,298	0	0	0	603	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		04/07/2024	Redemption		40,499	40,499	40,499	40,499	0	0	0	0	0	40,499	0	0	0	809	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		05/07/2024	Redemption		40,701	40,701	40,701	40,701	0	0	0	0	0	40,701	0	0	0	1,016	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		06/07/2024	Redemption		40,904	40,904	40,904	40,904	0	0	0	0	0	40,904	0	0	0	1,225	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		07/07/2024	Redemption		41,109	41,109	41,109	41,109	0	0	0	0	0	41,109	0	0	0	1,436	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		08/07/2024	Redemption		41,314	41,314	41,314	41,314	0	0	0	0	0	41,314	0	0	0	1,650	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		09/07/2024	Redemption		41,520	41,520	41,520	41,520	0	0	0	0	0	41,520	0	0	0	1,865	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		10/07/2024	Redemption		41,727	41,727	41,727	41,727	0	0	0	0	0	41,727	0	0	0	2,083	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		11/07/2024	Redemption		41,936	41,936	41,936	41,936	0	0	0	0	0	41,936	0	0	0	2,303	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		12/07/2024	Redemption		42,145	42,145	42,145	42,145	0	0	0	0	0	42,145	0	0	0	2,524	01/07/2025
705568-AB-5	DUKE ENERGY FLORIDA		01/26/2024	Redemption		43,987	43,987	43,987	43,987	0	0	0	0	0	43,987	0	0	0	220	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		02/26/2024	Redemption		44,207	44,207	44,207	44,207	0	0	0	0	0	44,207	0	0	0	441	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		03/26/2024	Redemption		44,428	44,428	44,428	44,428	0	0	0	0	0	44,428	0	0	0	665	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		04/26/2024	Redemption		44,649	44,649	44,649	44,649	0	0	0	0	0	44,649	0	0	0	891	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		05/26/2024	Redemption		44,872	44,872	44,872	44,872	0	0	0	0	0	44,872	0	0	0	1,120	12/26/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
705568-AB-5	DUKE ENERGY FLORIDA		06/26/2024	Redemption		45,096	45,096	45,096	45,096	0	0	0	0	0	45,096	0	0	0	1,351	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		07/26/2024	Redemption		45,321	45,321	45,321	45,321	0	0	0	0	0	45,321	0	0	0	1,584	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		08/26/2024	Redemption		45,547	45,547	45,547	45,547	0	0	0	0	0	45,547	0	0	0	1,819	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		09/26/2024	Redemption		45,775	45,775	45,775	45,775	0	0	0	0	0	45,775	0	0	0	2,056	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		10/26/2024	Redemption		46,003	46,003	46,003	46,003	0	0	0	0	0	46,003	0	0	0	2,296	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		11/26/2024	Redemption		46,233	46,233	46,233	46,233	0	0	0	0	0	46,233	0	0	0	2,539	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		12/26/2024	Redemption		12,902	12,902	12,902	12,902	0	0	0	0	0	12,902	0	0	0	773	12/26/2024
709599-BF-0	PENSKE TRUCK LEASING		03/07/2024	TD SECURITIES (USA)		6,949,670	7,000,000	6,983,480	6,998,317	0	151	0	151	0	6,998,468	0	(48,798)	(48,798)	167,708	07/01/2024
709599-BF-0	PENSKE TRUCK LEASING		07/01/2024	Maturity		8,000,000	8,000,000	7,981,120	7,998,076	0	1,924	0	1,924	0	8,000,000	0	0	0	276,000	07/01/2024
713448-CM-8	PEPSICO		03/01/2024	Maturity		5,000,000	5,000,000	4,991,250	4,999,466	0	534	0	534	0	5,000,000	0	0	0	90,000	03/01/2024
717081-EC-3	PFIZER		03/25/2024	GOLDMAN SACHS		4,931,685	5,412,000	5,224,162	5,264,459	0	1,858	0	1,858	0	5,266,317	0	(334,632)	(334,632)	61,336	12/15/2036
718546-AK-0	PHILLIPS 66		02/02/2024	SMBC Nikko		3,623,513	3,750,000	3,702,900	3,718,877	0	154	0	154	0	3,719,030	0	(95,518)	(95,518)	39,234	11/15/2034
718546-AK-0	PHILLIPS 66		02/02/2024	MORGAN STANLEY		644,235	667,000	658,622	661,464	0	27	0	27	0	661,492	0	(17,256)	(17,256)	6,978	11/15/2034
718546-AK-0	PHILLIPS 66		02/02/2024	SMBC Nikko		563,528	583,000	575,678	578,161	0	24	0	24	0	578,185	0	(14,657)	(14,657)	6,100	11/15/2034
72703P-AC-7	PLNT 2019-1A A2		03/05/2024	Paydown		5,000	5,000	4,785	4,882	0	118	0	118	0	5,000	0	0	0	48	12/05/2049
72703P-AC-7	PLNT 2019-1A A2		06/05/2024	Paydown		5,000	5,000	4,785	4,882	0	118	0	118	0	5,000	0	0	0	96	12/05/2049
72703P-AC-7	PLNT 2019-1A A2		09/05/2024	Paydown		5,000	5,000	4,785	4,882	0	118	0	118	0	5,000	0	0	0	145	12/05/2049
72703P-AC-7	PLNT 2019-1A A2		12/05/2024	Paydown		5,000	5,000	4,785	4,882	0	118	0	118	0	5,000	0	0	0	193	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD		03/13/2024	Redemption		104,950	104,950	104,950	104,950	0	0	0	0	0	104,950	0	0	0	1,574	09/13/2027
73019#-AA-0	UNION PACIFIC RAILROAD		09/13/2024	Redemption		104,950	104,950	104,950	104,950	0	0	0	0	0	104,950	0	0	0	3,149	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD		03/13/2024	Redemption		108,900	108,900	108,900	108,900	0	0	0	0	0	108,900	0	0	0	1,634	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD		09/13/2024	Redemption		108,900	108,900	108,900	108,900	0	0	0	0	0	108,900	0	0	0	3,267	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD		03/13/2024	Redemption		99,477	99,477	99,477	99,477	0	0	0	0	0	99,477	0	0	0	1,492	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD		09/13/2024	Redemption		99,477	99,477	99,477	99,477	0	0	0	0	0	99,477	0	0	0	2,984	09/13/2027
73557*-AA-2	WISCONSIN ELECTRIC POWER		01/15/2024	Redemption		37,766	37,766	37,766	37,766	0	0	0	0	0	37,766	0	0	0	155	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		02/15/2024	Redemption		37,921	37,921	37,921	37,921	0	0	0	0	0	37,921	0	0	0	310	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		03/15/2024	Redemption		38,076	38,076	38,076	38,076	0	0	0	0	0	38,076	0	0	0	467	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		04/15/2024	Redemption		38,232	38,232	38,232	38,232	0	0	0	0	0	38,232	0	0	0	626	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		05/15/2024	Redemption		38,388	38,388	38,388	38,388	0	0	0	0	0	38,388	0	0	0	785	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		06/15/2024	Redemption		38,545	38,545	38,545	38,545	0	0	0	0	0	38,545	0	0	0	946	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		07/15/2024	Redemption		38,703	38,703	38,703	38,703	0	0	0	0	0	38,703	0	0	0	1,109	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		08/15/2024	Redemption		38,861	38,861	38,861	38,861	0	0	0	0	0	38,861	0	0	0	1,272	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		09/15/2024	Redemption		39,020	39,020	39,020	39,020	0	0	0	0	0	39,020	0	0	0	1,437	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		10/15/2024	Redemption		39,180	39,180	39,180	39,180	0	0	0	0	0	39,180	0	0	0	1,603	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		11/15/2024	Redemption		39,340	39,340	39,340	39,340	0	0	0	0	0	39,340	0	0	0	1,771	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		12/15/2024	Redemption		39,501	39,501	39,501	39,501	0	0	0	0	0	39,501	0	0	0	1,940	07/15/2030
74042Q-AB-3	PREFERRED TERM		03/22/2024	Paydown		8,871	8,871	6,941	7,930	0	940	0	940	0	8,871	0	0	0	135	09/22/2037
74042Q-AB-3	PREFERRED TERM		06/22/2024	Paydown		9,244	9,244	7,233	8,264	0	980	0	980	0	9,244	0	0	0	284	09/22/2037
74042Q-AB-3	PREFERRED TERM		09/22/2024	Paydown		9,250	9,250	7,238	8,269	0	980	0	980	0	9,250	0	0	0	424	09/22/2037
74042Q-AB-3	PREFERRED TERM		11/13/2024	ATHENE ANNUITY		2,679,088	3,356,728	2,626,618	3,000,915	0	(24,449)	0	(24,449)	0	2,976,466	0	(297,377)	(297,377)	180,484	09/22/2037
74042Q-AC-1	PREFERRED TERM		03/22/2024	Paydown		804	804	591	540	0	264	0	264	0	804	0	0	0	13	09/22/2037
74042Q-AC-1	PREFERRED TERM		06/22/2024	Paydown		838	838	616	562	0	275	0	275	0	838	0	0	0	27	09/22/2037
74042Q-AC-1	PREFERRED TERM		09/22/2024	Paydown		838	838	616	563	0	275	0	275	0	838	0	0	0	40	09/22/2037
74042Q-AC-1	PREFERRED TERM		12/22/2024	Paydown		826	826	607	555	0	272	0	272	0	826	0	0	0	51	09/22/2037
74042Q-AE-7	PREFERRED TERM		03/21/2024	Paydown		242	242	178	197	0	45	0	45	0	242	0	0	0	4	09/22/2037
74042Q-AE-7	PREFERRED TERM		06/21/2024	Paydown		252	252	185	206	0	47	0	47	0	252	0	0	0	8	09/22/2037
74042Q-AE-7	PREFERRED TERM		09/23/2024	Paydown		252	252	186	206	0	47	0	47	0	252	0	0	0	12	09/22/2037
74042Q-AE-7	PREFERRED TERM		12/23/2024	Paydown		249	249	183	203	0	46	0	46	0	249	0	0	0	15	09/22/2037
74170*-AD-1	PRIME PROPERTY FUND		07/30/2024	Maturity		1,300,000	1,300,000	1,326,624	1,302,665	0	(2,665)	0	(2,665)	0	1,300,000	0	0	0	50,440	07/30/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74170*-AU-3	PRIME PROPERTY FUND		03/26/2024	STONE CASTLE		9,009,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(990,300)	(990,300)	189,156	11/08/2030
74251V-AR-3	PRINCIPAL FINANCIAL GROUP		03/01/2024	MORGAN STANLEY		2,063,912	2,206,000	2,197,220	2,200,821	0	135	0	135	0	2,200,956	0	(137,045)	(137,045)	24,940	05/15/2029
74340*-AR-5	PROLOGIS		04/18/2024	STONE CASTLE		16,058,700	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(1,941,300)	(1,941,300)	350,140	07/15/2027
74340*-AR-5	PROLOGIS		04/25/2024	STONE CASTLE		8,917,100	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,082,900)	(1,082,900)	198,589	07/15/2027
743674-BD-4	PROTECTIVE LIFE		03/06/2024	MORGAN STANLEY		97,067	100,000	99,759	99,871	0	8	0	8	0	99,879	0	(2,812)	(2,812)	1,887	09/30/2028
743674-BD-4	PROTECTIVE LIFE		03/06/2024	JANE STREET ES		97,106	100,000	99,759	99,871	0	8	0	8	0	99,879	0	(2,773)	(2,773)	1,887	09/30/2028
743674-BD-4	PROTECTIVE LIFE		03/06/2024	MORGAN STANLEY		873,603	900,000	897,831	898,838	0	69	0	69	0	898,907	0	(25,304)	(25,304)	16,985	09/30/2028
743674-BD-4	PROTECTIVE LIFE		03/06/2024	JANE STREET ES		873,954	900,000	897,831	898,838	0	69	0	69	0	898,907	0	(24,953)	(24,953)	16,985	09/30/2028
74368C-AP-9	PROTECTIVE LIFE GLOBAL		04/15/2024	Maturity		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	201,760	04/15/2024
74368C-AP-9	PROTECTIVE LIFE GLOBAL		04/15/2024	Maturity		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	131,920	04/15/2024
74368C-AP-9	PROTECTIVE LIFE GLOBAL		04/15/2024	Maturity		2,000,000	2,000,000	2,054,600	2,003,376	0	(3,376)	0	(3,376)	0	2,000,000	0	0	0	31,040	04/15/2024
74368C-AP-9	PROTECTIVE LIFE GLOBAL		04/15/2024	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	108,640	04/15/2024
744533-C*-9	PUBLIC SERVICE OKLAHOMA		03/26/2024	STONE CASTLE		6,803,440	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(196,560)	(196,560)	117,114	03/31/2025
744533-D@-6	PUBLIC SERVICE OKLAHOMA		03/26/2024	STONE CASTLE		9,280,600	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(719,400)	(719,400)	222,653	03/15/2029
74456Q-CK-0	PUBLIC SERVICE ELECTRIC & GAS		02/05/2024	US BANCORP		656,467	658,000	657,572	657,607	0	(21)	0	(21)	0	657,586	0	(1,119)	(1,119)	4,657	12/15/2032
74460W-AH-0	PUBLIC STORAGE		01/12/2024	AMHERST SECURITIES		1,206,235	1,167,000	1,163,872	1,163,841	0	32	0	32	0	1,163,873	0	42,362	42,362	29,656	08/01/2053
74460W-AH-0	PUBLIC STORAGE		01/22/2024	JP MORGAN		1,022,180	1,000,000	992,798	992,802	0	45	0	45	0	992,847	0	29,333	29,333	26,453	08/01/2053
74460W-AH-0	PUBLIC STORAGE		08/12/2024	CITICORP		999,250	1,000,000	960,152	960,329	0	358	0	358	0	960,687	0	38,563	38,563	56,026	08/01/2053
745332-CB-0	PUGET SOUND ENERGY		05/14/2024	BROOKE RE2		5,989,663	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(10,337)	(10,337)	230,834	03/15/2040
745332-CB-0	PUGET SOUND ENERGY		05/14/2024	BROOKE RE2		6,488,802	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(11,198)	(11,198)	250,070	03/15/2040
745867-AX-9	PULTEGROUP		06/04/2024	Call 94.2640		1,628,882	1,728,000	1,860,192	1,790,371	0	(9,132)	0	(9,132)	0	1,781,238	0	0	0	10,604	01/15/2027
745867-AX-9	PULTEGROUP		10/21/2024	ATHENE ANNUITY		1,282,672	1,272,000	1,369,308	1,317,912	0	(12,826)	0	(12,826)	0	1,305,086	0	(22,414)	(22,414)	80,560	01/15/2027
746246-AA-5	PUREW 2022-1 A1		01/05/2024	Paydown		273,224	273,224	273,224	273,224	0	0	0	0	0	273,224	0	0	0	1,324	12/05/2037
746246-AA-5	PUREW 2022-1 A1		02/05/2024	Paydown		406,646	406,646	406,646	406,646	0	0	0	0	0	406,646	0	0	0	3,940	12/05/2037
746246-AA-5	PUREW 2022-1 A1		03/05/2024	Paydown		431,035	431,035	431,035	431,035	0	0	0	0	0	431,035	0	0	0	6,264	12/05/2037
746246-AA-5	PUREW 2022-1 A1		04/05/2024	Paydown		316,132	316,132	316,132	316,132	0	0	0	0	0	316,132	0	0	0	6,126	12/05/2037
746246-AA-5	PUREW 2022-1 A1		05/05/2024	Paydown		283,572	283,572	283,572	283,572	0	0	0	0	0	283,572	0	0	0	6,868	12/05/2037
746246-AA-5	PUREW 2022-1 A1		06/05/2024	Paydown		297,778	297,778	297,778	297,778	0	0	0	0	0	297,778	0	0	0	8,655	12/05/2037
746246-AA-5	PUREW 2022-1 A1		07/05/2024	Paydown		214,484	214,484	214,484	214,484	0	0	0	0	0	214,484	0	0	0	7,273	12/05/2037
746246-AA-5	PUREW 2022-1 A1		08/05/2024	Paydown		222,734	222,734	222,734	222,734	0	0	0	0	0	222,734	0	0	0	8,632	12/05/2037
746246-AA-5	PUREW 2022-1 A1		09/05/2024	Paydown		211,279	211,279	211,279	211,279	0	0	0	0	0	211,279	0	0	0	9,211	12/05/2037
746246-AA-5	PUREW 2022-1 A1		10/05/2024	Paydown		223,992	223,992	223,992	223,992	0	0	0	0	0	223,992	0	0	0	10,851	12/05/2037
746246-AA-5	PUREW 2022-1 A1		11/05/2024	Paydown		222,569	222,569	222,569	222,569	0	0	0	0	0	222,569	0	0	0	11,860	12/05/2037
746246-AA-5	PUREW 2022-1 A1		12/05/2024	Paydown		210,179	210,179	210,179	210,179	0	0	0	0	0	210,179	0	0	0	12,218	12/05/2037
747262-AS-2	QVC		03/28/2024	DIRECT		1,000,000	1,000,000	982,500	997,393	0	2,513	0	2,513	0	999,906	0	94	94	23,846	04/01/2024
74736K-AH-4	QORVO		11/22/2024	BARCLAYS CAPITAL		2,814,630	3,000,000	3,064,500	3,052,769	0	(7,401)	0	(7,401)	0	3,045,368	0	(230,738)	(230,738)	145,833	10/15/2029
74986@-AR-2	RREEF AMERICA REIT II		03/12/2024	STONE CASTLE		9,194,900	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(805,100)	(805,100)	240,894	07/01/2027
75000@-AC-4	RPT REALTY LP		01/12/2024	Redemption		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	57,937	11/30/2031
75513E-CS-8	RAYTHEON TECH		02/12/2024	JP MORGAN		583,494	600,000	598,932	598,898	0	33	0	33	0	598,932	0	(15,438)	(15,438)	14,960	02/27/2053
75513E-CS-8	RAYTHEON TECH		04/12/2024	MITSUBISHI		381,992	400,000	399,288	399,266	0	5	0	5	0	399,271	0	(17,279)	(17,279)	13,676	02/27/2053
756109-AQ-7	REALTY INCOME		07/15/2024	Maturity		10,000,000	10,000,000	9,995,600	9,999,599	0	401	0	401	0	10,000,000	0	0	0	387,500	07/15/2024
758750-AP-8	REGAL REXNORD CORP		03/04/2024	BARCLAYS CAPITAL		7,195,510	7,000,000	6,978,580	6,978,342	0	560	0	560	0	6,978,902	0	216,608	216,608	175,467	04/15/2033
760759-BB-5	REPUBLIC SERVICES		04/03/2024	MORGAN STANLEY		1,493,625	1,500,000	1,501,005	1,500,990	0	52	0	52	0	1,501,042	0	(7,417)	(7,417)	37,375	04/01/2029
761118-GV-4	RALI 2005-QS13 1A4		01/01/2024	Paydown		8,510	13,417	11,474	7,482	0	1,027	0	1,027	0	8,510	0	0	0	61	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		02/01/2024	Paydown		9,733	14,260	12,195	7,953	0	1,780	0	1,780	0	9,733	0	0	0	131	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		03/01/2024	Paydown		10,329	14,462	12,368	8,065	0	2,263	0	2,263	0	10,329	0	0	0	199	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		04/01/2024	Paydown		12,214	15,080	12,896	8,410	0	3,804	0	3,804	0	12,214	0	0	0	276	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		05/01/2024	Paydown		11,535	15,260	13,051	8,511	0	3,025	0	3,025	0	11,535	0	0	0	350	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		06/01/2024	Paydown		110,497	103,114	88,183	57,506	0	52,991	0	52,991	0	110,497	0	0	0	3,194	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
761118-GV-4	RALI 2005-QS13 1A4		07/01/2024	Paydown		57,489	34,905	29,851	19,467	0	38,023	0	38,023	0	57,489	0	0	0	2,430	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		08/01/2024	Paydown		9,592	13,483	11,531	7,519	0	2,072	0	2,072	0	9,592	0	0	0	487	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		09/01/2024	Paydown		45,125	45,125	38,591	25,166	0	19,959	0	19,959	0	45,125	0	0	0	1,836	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		10/01/2024	Paydown		48,743	63,417	54,234	35,367	0	13,376	0	13,376	0	48,743	0	0	0	2,870	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		11/01/2024	Paydown		65,927	65,927	56,381	36,768	0	29,160	0	29,160	0	65,927	0	0	0	3,378	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		12/01/2024	Paydown		8,576	12,753	10,907	7,112	0	1,463	0	1,463	0	8,576	0	0	0	712	09/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		01/01/2024	Paydown		564	1,107	1,027	0	0	564	0	564	0	564	0	0	0	5	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		02/01/2024	Paydown		4,052	4,519	4,189	0	0	4,052	0	4,052	0	4,052	0	0	0	41	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		03/01/2024	Paydown		648	1,156	1,071	0	0	648	0	648	0	648	0	0	0	16	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		04/01/2024	Paydown		709	1,211	1,122	0	0	709	0	709	0	709	0	0	0	22	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		05/01/2024	Paydown		1,382	1,140	1,057	0	0	1,382	0	1,382	0	1,382	0	0	0	36	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		06/01/2024	Paydown		0	489	453	0	0	0	0	0	0	0	0	0	0	13	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		07/01/2024	Paydown		304	806	747	0	0	304	0	304	0	304	0	0	0	26	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		08/01/2024	Paydown		0	12,449	11,540	0	0	0	0	0	0	0	0	0	0	400	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		08/15/2024	ATHENE ANNUITY		211,630	260,430	241,422	0	0	0	0	0	0	0	0	211,630	211,630	8,922	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		01/01/2024	Paydown		3,120	6,128	5,117	4,733	0	(1,612)	0	(1,612)	0	3,120	0	0	0	28	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		02/01/2024	Paydown		22,422	25,008	20,880	19,312	0	3,110	0	3,110	0	22,422	0	0	0	229	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		03/01/2024	Paydown		3,585	6,396	5,340	4,939	0	(1,354)	0	(1,354)	0	3,585	0	0	0	88	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		04/01/2024	Paydown		3,926	6,700	5,595	5,174	0	(1,248)	0	(1,248)	0	3,926	0	0	0	123	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		05/01/2024	Paydown		7,649	6,308	5,267	4,871	0	2,778	0	2,778	0	7,649	0	0	0	200	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		06/01/2024	Paydown		0	2,704	2,258	2,088	0	(2,088)	0	(2,088)	0	0	0	0	0	72	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		07/01/2024	Paydown		1,683	4,462	3,726	3,446	0	(1,763)	0	(1,763)	0	1,683	0	0	0	143	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		08/01/2024	Paydown		0	68,894	57,523	53,202	0	(53,202)	0	(53,202)	0	0	0	0	0	2,213	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		09/01/2024	Paydown		0	5,990	5,002	4,626	0	(4,626)	0	(4,626)	0	0	0	0	0	222	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		09/10/2024	ATHENE ANNUITY		1,173,979	1,435,257	1,198,369	1,108,344	0	81,983	0	81,983	0	1,190,327	0	(16,348)	(16,348)	55,051	11/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1		01/01/2024	Paydown		632	632	66	66	0	0	0	0	0	66	0	566	566	3	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		02/01/2024	Paydown		1,150	1,150	120	120	0	0	0	0	0	120	0	1,030	1,030	10	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		03/01/2024	Paydown		657	657	68	68	0	0	0	0	0	68	0	588	588	9	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		04/01/2024	Paydown		2,860	2,860	298	298	0	0	0	0	0	298	0	2,562	2,562	52	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		05/01/2024	Paydown		770	770	80	80	0	0	0	0	0	80	0	690	690	18	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		06/01/2024	Paydown		644	644	67	67	0	0	0	0	0	67	0	577	577	18	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		07/01/2024	Paydown		766	766	80	80	0	0	0	0	0	80	0	686	686	24	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		08/01/2024	Paydown		1,138	1,138	119	119	0	0	0	0	0	119	0	1,020	1,020	42	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		09/01/2024	Paydown		1,855	1,855	193	193	0	0	0	0	0	193	0	1,661	1,661	76	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		10/01/2024	Paydown		2,044	2,044	213	213	0	0	0	0	0	213	0	1,831	1,831	93	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		11/01/2024	Paydown		650	650	68	68	0	0	0	0	0	68	0	582	582	33	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		12/01/2024	Paydown		610	610	64	64	0	0	0	0	0	64	0	546	546	33	10/25/2034
76131V-A@-2	RETAIL PROPERTIES OF AMERICA		06/30/2024	Maturity		3,025,000	3,025,000	3,044,097	3,027,102	0	(2,102)	0	(2,102)	0	3,025,000	0	0	0	69,273	06/30/2024
76131V-A@-2	RETAIL PROPERTIES OF AMERICA		06/30/2024	Maturity		10,000,000	10,000,000	10,005,300	10,000,600	0	(600)	0	(600)	0	10,000,000	0	0	0	229,000	06/30/2024
76132F-AB-3	RETAIL OPPORTUNITY		12/15/2024	Maturity		7,000,000	7,000,000	6,821,529	6,971,397	0	28,603	0	28,603	0	7,000,000	0	0	0	280,000	12/15/2024
76132F-AB-3	RETAIL OPPORTUNITY		12/15/2024	Maturity		2,514,000	2,514,000	2,358,580	2,486,719	0	27,281	0	27,281	0	2,514,000	0	0	0	100,560	12/15/2024
771196-CH-3	ROCHE HOLDINGS		02/13/2024	JP MORGAN		1,565,265	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	65,265	65,265	21,440	11/13/2033
776743-AM-8	ROPER TECHNOLOGIES		10/24/2024	JANE STREET ES		490,801	507,000	506,331	506,768	0	110	0	110	0	506,878	0	(16,077)	(16,077)	5,633	09/15/2025
78398A-AB-9	SFAST 2023-1A A2A		01/20/2024	Paydown		57,720	57,720	57,715	57,715	0	5	0	5	0	57,720	0	0	0	283	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		02/20/2024	Paydown		56,806	56,806	56,802	56,802	0	4	0	4	0	56,806	0	0	0	558	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		03/20/2024	Paydown		61,241	61,241	61,236	61,236	0	5	0	5	0	61,241	0	0	0	902	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		04/20/2024	Paydown		62,317	62,317	62,312	62,312	0	5	0	5	0	62,317	0	0	0	1,223	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		05/20/2024	Paydown		56,899	56,899	56,895	56,895	0	4	0	4	0	56,899	0	0	0	1,396	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		06/20/2024	Paydown		54,190	54,190	54,185	54,185	0	4	0	4	0	54,190	0	0	0	1,596	03/22/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78398A-AB-9	SFAST 2023-1A A2A		07/20/2024	Paydown		54,016	54,016	54,012	54,012	0	4	0	4	0	54,016	0	0	0	1,856	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		08/20/2024	Paydown		55,060	55,060	55,055	55,055	0	4	0	4	0	55,060	0	0	0	2,162	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		09/20/2024	Paydown		49,898	49,898	49,894	49,894	0	4	0	4	0	49,898	0	0	0	2,204	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		10/20/2024	Paydown		48,851	48,851	48,847	48,847	0	4	0	4	0	48,851	0	0	0	2,398	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		11/20/2024	Paydown		50,781	50,781	50,777	50,777	0	4	0	4	0	50,781	0	0	0	2,742	03/22/2027
78398A-AB-9	SFAST 2023-1A A2A		12/20/2024	Paydown		49,963	49,963	49,959	49,959	0	4	0	4	0	49,963	0	0	0	2,943	03/22/2027
78408L-AA-5	SC JOHNSON & SON		03/04/2024	SEAPORT GROUP		9,713,400	12,000,000	11,799,693	11,826,914	0	948	0	948	0	11,827,862	0	(2,114,462)	(2,114,462)	148,000	05/15/2043
78408L-AA-5	SC JOHNSON & SON		03/05/2024	WELLS FARGO		2,449,470	3,000,000	2,949,923	2,956,728	0	242	0	242	0	2,956,970	0	(507,500)	(507,500)	37,333	05/15/2043
78433X-AC-4	SALTT 2021-1A B		01/16/2024	Paydown		467,874	467,874	467,868	467,868	0	6	0	6	0	467,874	0	0	0	1,490	02/28/2033
78433X-AC-4	SALTT 2021-1A B		02/15/2024	Paydown		58,380	58,380	58,379	58,379	0	1	0	1	0	58,380	0	0	0	372	02/28/2033
78433X-AC-4	SALTT 2021-1A B		03/15/2024	Paydown		533,600	533,600	533,593	533,593	0	7	0	7	0	533,600	0	0	0	5,097	02/28/2033
78433X-AC-4	SALTT 2021-1A B		04/15/2024	Paydown		142,200	142,200	142,198	142,198	0	2	0	2	0	142,200	0	0	0	1,811	02/28/2033
78433X-AC-4	SALTT 2021-1A B		05/15/2024	Paydown		37,692	37,692	37,691	37,691	0	0	0	0	0	37,692	0	0	0	600	02/28/2033
78433X-AC-4	SALTT 2021-1A B		06/17/2024	Paydown		57,186	57,186	57,185	57,185	0	1	0	1	0	57,186	0	0	0	1,093	02/28/2033
78433X-AC-4	SALTT 2021-1A B		07/15/2024	Paydown		146,472	146,472	146,470	146,470	0	2	0	2	0	146,472	0	0	0	3,265	02/28/2033
78433X-AC-4	SALTT 2021-1A B		08/15/2024	Paydown		81,047	81,047	81,046	81,046	0	1	0	1	0	81,047	0	0	0	2,065	02/28/2033
78433X-AC-4	SALTT 2021-1A B		09/16/2024	Paydown		38,629	38,629	38,628	38,628	0	0	0	0	0	38,629	0	0	0	1,107	02/28/2033
78433X-AC-4	SALTT 2021-1A B		10/15/2024	Paydown		156,127	156,127	156,125	156,125	0	2	0	2	0	156,127	0	0	0	4,971	02/28/2033
78433X-AC-4	SALTT 2021-1A B		11/15/2024	Paydown		330,953	330,953	330,949	330,949	0	4	0	4	0	330,953	0	0	0	11,592	02/28/2033
78433X-AC-4	SALTT 2021-1A B		12/16/2024	Paydown		89,847	89,847	89,846	89,846	0	1	0	1	0	89,847	0	0	0	3,433	02/28/2033
78466L-AD-8	SSF SETTLEMENT FINANCE		01/15/2024	Paydown		25,772	25,772	25,772	25,772	0	0	0	0	0	25,772	0	0	0	140	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		01/15/2024	Paydown		33,046	33,046	33,046	33,046	0	0	0	0	0	33,046	0	0	0	179	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		02/15/2024	Paydown		15,553	15,553	15,553	15,553	0	0	0	0	0	15,553	0	0	0	169	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		02/15/2024	Paydown		12,130	12,130	12,130	12,130	0	0	0	0	0	12,130	0	0	0	131	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		03/15/2024	Paydown		14,620	14,620	14,620	14,620	0	0	0	0	0	14,620	0	0	0	238	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		03/15/2024	Paydown		18,745	18,745	18,745	18,745	0	0	0	0	0	18,745	0	0	0	305	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		04/15/2024	Paydown		16,179	16,179	16,179	16,179	0	0	0	0	0	16,179	0	0	0	364	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		04/15/2024	Paydown		20,744	20,744	20,744	20,744	0	0	0	0	0	20,744	0	0	0	466	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		05/15/2024	Paydown		22,460	22,460	22,460	22,460	0	0	0	0	0	22,460	0	0	0	627	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		05/15/2024	Paydown		28,798	28,798	28,798	28,798	0	0	0	0	0	28,798	0	0	0	803	01/15/2042
784860-AE-1	SVB FINANCIAL		01/18/2024	DEUTSCHE BANK		1,215,680	1,856,000	1,079,589	1,142,475	0	5,042	0	5,042	0	1,147,517	0	68,163	68,163	0	06/05/2030
784860-AE-1	SVB FINANCIAL		01/18/2024	DEUTSCHE BANK		982,500	1,500,000	872,513	923,337	0	4,075	0	4,075	0	927,411	0	55,089	55,089	0	06/05/2030
785592-AJ-5	SABINE PASS LIQUEFACTION		03/29/2024	Call 100.0000		300,000	300,000	323,625	300,484	0	(277)	0	(277)	0	300,207	0	(207)	(207)	6,421	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		03/29/2024	Call 100.0000		1,000,000	1,000,000	1,078,750	1,001,615	0	(924)	0	(924)	0	1,000,691	0	(691)	(691)	21,403	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		03/29/2024	Call 100.0000		800,000	800,000	863,000	801,292	0	(739)	0	(739)	0	800,553	0	(553)	(553)	17,122	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		03/29/2024	Call 100.0000		400,000	400,000	390,303	399,174	0	494	0	494	0	399,667	0	333	333	8,561	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		05/15/2024	Maturity		400,000	400,000	390,303	399,174	0	826	0	826	0	400,000	0	0	0	11,500	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		05/15/2024	Maturity		900,000	900,000	970,875	901,453	0	(1,453)	0	(1,453)	0	900,000	0	0	0	25,875	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		05/15/2024	Maturity		200,000	200,000	215,750	200,323	0	(323)	0	(323)	0	200,000	0	0	0	5,750	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		05/15/2024	Maturity		1,000,000	1,000,000	1,078,750	1,001,615	0	(1,615)	0	(1,615)	0	1,000,000	0	0	0	28,750	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION		06/07/2024	DIRECT		964,000	964,000	1,041,120	974,464	0	(4,898)	0	(4,898)	0	969,565	0	(5,565)	(5,565)	41,573	03/01/2025
785592-AM-8	SABINE PASS LIQUEFACTION		09/30/2024	DIRECT		120,000	120,000	129,600	121,303	0	(1,054)	0	(1,054)	0	120,249	0	(249)	(249)	7,533	03/01/2025
785592-AM-8	SABINE PASS LIQUEFACTION		12/31/2024	Redemption		280,000	280,000	302,400	283,039	0	(3,039)	0	(3,039)	0	280,000	0	0	0	21,000	03/01/2025
785592-AV-8	SABINE PASS LIQUEFACTION		08/27/2024	MORGAN STANLEY		456,224	450,000	520,136	474,972	0	(8,089)	0	(8,089)	0	466,882	0	(10,659)	(10,659)	17,478	06/30/2026
79548K-H9-2	SBM7 1999-2 B2		01/01/2024	Paydown		0	(4,441)	(3,840)	0	0	0	0	0	0	0	0	0	0	(24)	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		04/01/2024	Paydown		0	931	805	0	0	0	0	0	0	0	0	0	0	6	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		05/01/2024	Paydown		21	504	436	0	0	21	0	21	0	21	0	0	0	14	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		06/01/2024	Paydown		0	641	554	0	0	0	0	0	0	0	0	0	0	18	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		07/01/2024	Paydown		830	830	718	0	0	830	0	830	0	830	0	0	0	32	02/25/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79548K-H9-2	SBM7 1999-2 B2		08/01/2024	Paydown		421	513	443	0	0	421	0	421	0	421	0	0	0	23	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		09/01/2024	Paydown		425	516	446	0	0	425	0	425	0	425	0	0	0	25	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		10/01/2024	Paydown		444	533	461	0	0	444	0	444	0	444	0	0	0	29	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		11/01/2024	Paydown		448	536	464	0	0	448	0	448	0	448	0	0	0	32	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		12/01/2024	Paydown		409	496	429	0	0	409	0	409	0	409	0	0	0	33	02/25/2029
79773#-AB-1	SAN FUEL COMPANY LLC		04/15/2024	Redemption		24,463	24,463	24,463	24,463	0	0	0	0	0	24,463	0	0	0	282	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		05/15/2024	Redemption		24,534	24,534	24,534	24,534	0	0	0	0	0	24,534	0	0	0	354	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		06/15/2024	Redemption		24,604	24,604	24,604	24,604	0	0	0	0	0	24,604	0	0	0	426	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		07/15/2024	Redemption		24,675	24,675	24,675	24,675	0	0	0	0	0	24,675	0	0	0	498	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		08/15/2024	Redemption		24,747	24,747	24,747	24,747	0	0	0	0	0	24,747	0	0	0	571	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		09/15/2024	Redemption		24,818	24,818	24,818	24,818	0	0	0	0	0	24,818	0	0	0	644	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		10/15/2024	Redemption		24,889	24,889	24,889	24,889	0	0	0	0	0	24,889	0	0	0	718	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		11/15/2024	Redemption		24,961	24,961	24,961	24,961	0	0	0	0	0	24,961	0	0	0	792	05/15/2050
79773#-AB-1	SAN FUEL COMPANY LLC		12/15/2024	Redemption		25,033	25,033	25,033	25,033	0	0	0	0	0	25,033	0	0	0	866	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		04/15/2024	Redemption		12,814	12,814	12,814	12,814	0	0	0	0	0	12,814	0	0	0	148	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		05/15/2024	Redemption		12,851	12,851	12,851	12,851	0	0	0	0	0	12,851	0	0	0	185	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		06/15/2024	Redemption		12,888	12,888	12,888	12,888	0	0	0	0	0	12,888	0	0	0	223	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		07/15/2024	Redemption		12,925	12,925	12,925	12,925	0	0	0	0	0	12,925	0	0	0	261	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		08/15/2024	Redemption		12,962	12,962	12,962	12,962	0	0	0	0	0	12,962	0	0	0	299	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		09/15/2024	Redemption		13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	0	0	337	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		10/15/2024	Redemption		13,037	13,037	13,037	13,037	0	0	0	0	0	13,037	0	0	0	376	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		11/15/2024	Redemption		13,075	13,075	13,075	13,075	0	0	0	0	0	13,075	0	0	0	415	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC		12/15/2024	Redemption		13,113	13,113	13,113	13,113	0	0	0	0	0	13,113	0	0	0	454	05/15/2050
808625-AA-5	SCIENCE APP		07/24/2024	ATHENE ANNUITY		2,898,990	3,000,000	2,982,000	2,989,198	0	1,294	0	1,294	0	2,990,492	0	(91,502)	(91,502)	119,031	04/01/2028
81211K-AW-0	SEALED AIR		09/03/2024	Call 100.0000		714,000	714,000	714,000	714,000	0	0	0	0	0	714,000	0	0	0	27,444	12/01/2024
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		01/01/2024	Paydown		6,548	6,548	4,677	4,751	0	1,796	0	1,796	0	6,548	0	0	0	24	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		02/01/2024	Paydown		4,580	4,580	3,272	3,324	0	1,257	0	1,257	0	4,580	0	0	0	34	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		03/01/2024	Paydown		4,594	4,607	3,290	3,343	0	1,251	0	1,251	0	4,594	0	0	0	51	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		04/01/2024	Paydown		65,258	126,405	90,285	91,726	0	(26,468)	0	(26,468)	0	65,258	0	0	0	1,866	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		05/01/2024	Paydown		5,033	2,867	2,048	2,081	0	2,953	0	2,953	0	5,033	0	0	0	125	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		06/01/2024	Paydown		3,722	3,722	2,659	2,701	0	1,021	0	1,021	0	3,722	0	0	0	83	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		07/01/2024	Paydown		64,856	64,856	46,323	47,062	0	17,793	0	17,793	0	64,856	0	0	0	1,709	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		08/01/2024	Paydown		3,599	3,599	2,571	2,612	0	987	0	987	0	3,599	0	0	0	110	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		09/01/2024	Paydown		112,157	112,157	80,108	81,387	0	30,770	0	30,770	0	112,157	0	0	0	3,878	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		10/01/2024	Paydown		3,571	3,571	2,551	2,591	0	980	0	980	0	3,571	0	0	0	138	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		11/01/2024	Paydown		135,118	135,118	96,508	98,048	0	37,070	0	37,070	0	135,118	0	0	0	5,782	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		12/01/2024	Paydown		885	885	632	642	0	243	0	243	0	885	0	0	0	41	09/20/2046
81744F-GY-7	SEMT 2005-2 A1		01/01/2024	Paydown		2,561	2,561	2,561	2,561	0	0	0	0	0	2,561	0	0	0	0	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		01/20/2024	Paydown		2,550	2,550	2,550	2,550	0	0	0	0	0	2,550	0	0	0	13	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		02/20/2024	Paydown		38,315	38,315	38,315	38,315	0	0	0	0	0	38,315	0	0	0	378	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		03/20/2024	Paydown		4,605	4,605	4,605	4,605	0	0	0	0	0	4,605	0	0	0	68	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		04/20/2024	Paydown		2,334	2,334	2,334	2,334	0	0	0	0	0	2,334	0	0	0	46	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		05/20/2024	Paydown		2,198	2,198	2,198	2,198	0	0	0	0	0	2,198	0	0	0	54	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		06/20/2024	Paydown		22,268	22,268	22,268	22,268	0	0	0	0	0	22,268	0	0	0	650	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		07/20/2024	Paydown		3,476	3,476	3,476	3,476	0	0	0	0	0	3,476	0	0	0	118	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		08/20/2024	Paydown		22,085	22,085	22,085	22,085	0	0	0	0	0	22,085	0	0	0	857	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		09/20/2024	Paydown		2,396	2,396	2,396	2,396	0	0	0	0	0	2,396	0	0	0	104	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		10/20/2024	Paydown		4,223	4,223	4,223	4,223	0	0	0	0	0	4,223	0	0	0	204	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		11/20/2024	Paydown		1,985	1,985	1,985	1,985	0	0	0	0	0	1,985	0	0	0	105	03/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81744F-GY-7	SEMT 2005-2 A1		12/20/2024	Paydown		2,176	2,176	2,176	2,176	0	0	0	0	0	2,176	0	0	0	125	03/20/2035
81744L-AN-4	SEMT 07		01/01/2024	Paydown		3,460	3,460	3,087	3,118	0	342	0	342	0	3,460	0	0	0	12	06/20/2037
81744L-AN-4	SEMT 07		02/01/2024	Paydown		3,569	3,569	3,184	3,216	0	353	0	353	0	3,569	0	0	0	24	06/20/2037
81744L-AN-4	SEMT 07		03/01/2024	Paydown		3,482	3,482	3,106	3,138	0	345	0	345	0	3,482	0	0	0	35	06/20/2037
81744L-AN-4	SEMT 07		04/01/2024	Paydown		48,706	48,706	43,446	43,887	0	4,820	0	4,820	0	48,706	0	0	0	662	06/20/2037
81744L-AN-4	SEMT 07		05/01/2024	Paydown		3,320	3,320	2,961	2,991	0	329	0	329	0	3,320	0	0	0	59	06/20/2037
81744L-AN-4	SEMT 07		06/01/2024	Paydown		10,381	10,381	9,260	9,353	0	1,027	0	1,027	0	10,381	0	0	0	225	06/20/2037
81744L-AN-4	SEMT 07		07/01/2024	Paydown		21,506	21,506	19,183	19,378	0	2,128	0	2,128	0	21,506	0	0	0	553	06/20/2037
81744L-AN-4	SEMT 07		08/01/2024	Paydown		7,662	7,662	6,835	6,904	0	758	0	758	0	7,662	0	0	0	227	06/20/2037
81744L-AN-4	SEMT 07		09/01/2024	Paydown		2,862	2,862	2,553	2,579	0	283	0	283	0	2,862	0	0	0	97	06/20/2037
81744L-AN-4	SEMT 07		10/01/2024	Paydown		22,408	22,408	19,824	20,191	0	2,756	539	2,217	0	22,408	0	0	0	846	06/20/2037
81744L-AN-4	SEMT 07		11/01/2024	Paydown		3,089	3,089	2,732	2,783	0	380	74	306	0	3,089	0	0	0	129	06/20/2037
81744L-AN-4	SEMT 07		12/01/2024	Paydown		2,964	2,964	2,622	2,670	0	365	71	294	0	2,964	0	0	0	135	06/20/2037
81745D-AE-1	SEMT 2013-9 A1		01/01/2024	Paydown		37,398	37,398	38,050	38,050	0	(652)	0	(652)	0	37,398	0	0	0	109	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		02/01/2024	Paydown		8,505	8,505	8,653	8,653	0	(148)	0	(148)	0	8,505	0	0	0	50	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		03/01/2024	Paydown		8,414	8,414	8,560	8,560	0	(147)	0	(147)	0	8,414	0	0	0	74	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		04/01/2024	Paydown		8,694	8,694	8,845	8,845	0	(151)	0	(151)	0	8,694	0	0	0	101	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		05/01/2024	Paydown		8,644	8,644	8,795	8,795	0	(151)	0	(151)	0	8,644	0	0	0	126	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		06/01/2024	Paydown		8,759	8,759	8,912	8,912	0	(153)	0	(153)	0	8,759	0	0	0	153	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		07/01/2024	Paydown		8,516	8,516	8,664	8,664	0	(148)	0	(148)	0	8,516	0	0	0	174	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		08/01/2024	Paydown		8,693	8,693	8,844	8,844	0	(151)	0	(151)	0	8,693	0	0	0	203	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		09/01/2024	Paydown		9,134	9,134	9,294	9,294	0	(159)	0	(159)	0	9,134	0	0	0	240	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		10/01/2024	Paydown		8,731	8,731	8,883	8,883	0	(152)	0	(152)	0	8,731	0	0	0	255	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		11/01/2024	Paydown		8,221	8,221	8,364	8,364	0	(143)	0	(143)	0	8,221	0	0	0	264	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		12/01/2024	Paydown		8,237	8,237	8,380	8,380	0	(144)	0	(144)	0	8,237	0	0	0	288	07/25/2043
81747W-AA-5	SEMT 2018-7 A1		01/01/2024	Paydown		512	512	514	514	0	(2)	0	(2)	0	512	0	0	0	2	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		02/01/2024	Paydown		557	557	560	560	0	(2)	0	(2)	0	557	0	0	0	4	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		03/01/2024	Paydown		513	513	515	515	0	(2)	0	(2)	0	513	0	0	0	5	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		04/01/2024	Paydown		515	515	517	517	0	(2)	0	(2)	0	515	0	0	0	7	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		06/01/2024	Paydown		542	542	544	544	0	(2)	0	(2)	0	542	0	0	0	11	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		07/01/2024	Paydown		20,380	20,380	20,456	20,456	0	(76)	0	(76)	0	20,380	0	0	0	475	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		08/01/2024	Paydown		549	549	552	552	0	(2)	0	(2)	0	549	0	0	0	15	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		09/01/2024	Paydown		480	480	482	482	0	(2)	0	(2)	0	480	0	0	0	14	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		10/01/2024	Paydown		539	539	541	541	0	(2)	0	(2)	0	539	0	0	0	18	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		11/01/2024	Paydown		470	470	472	472	0	(2)	0	(2)	0	470	0	0	0	17	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		12/01/2024	Paydown		543	543	545	545	0	(2)	0	(2)	0	543	0	0	0	22	09/25/2048
81748R-AB-3	SEMT 2020-4 A2		01/01/2024	Paydown		3,677	3,677	3,780	3,780	0	(103)	0	(103)	0	3,677	0	0	0	8	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		02/01/2024	Paydown		3,851	3,851	3,959	3,959	0	(108)	0	(108)	0	3,851	0	0	0	16	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		03/01/2024	Paydown		3,789	3,789	3,895	3,895	0	(107)	0	(107)	0	3,789	0	0	0	24	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		04/01/2024	Paydown		17,041	17,041	17,520	17,520	0	(479)	0	(479)	0	17,041	0	0	0	142	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		05/01/2024	Paydown		14,308	14,308	14,711	14,711	0	(402)	0	(402)	0	14,308	0	0	0	149	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		06/01/2024	Paydown		3,796	3,796	3,903	3,903	0	(107)	0	(107)	0	3,796	0	0	0	47	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		07/01/2024	Paydown		10,784	10,784	11,087	11,087	0	(303)	0	(303)	0	10,784	0	0	0	157	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		08/01/2024	Paydown		3,650	3,650	3,753	3,753	0	(103)	0	(103)	0	3,650	0	0	0	61	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		09/01/2024	Paydown		10,606	10,606	10,904	10,904	0	(298)	0	(298)	0	10,606	0	0	0	199	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		10/01/2024	Paydown		3,758	3,758	3,864	3,864	0	(106)	0	(106)	0	3,758	0	0	0	78	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		11/01/2024	Paydown		3,678	3,678	3,781	3,781	0	(103)	0	(103)	0	3,678	0	0	0	84	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		12/01/2024	Paydown		3,825	3,825	3,933	3,933	0	(108)	0	(108)	0	3,825	0	0	0	96	11/25/2050
817565-CE-2	SERVICE CORP		09/26/2024	ATHENE ANNUITY		7,091,000	7,091,000	7,788,625	7,334,747	0	(81,534)	0	(81,534)	0	7,253,213	0	(162,213)	(162,213)	297,797	06/01/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81761T-AC-9	SERV 2020-1 A2II		01/30/2024	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	574	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		04/30/2024	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	1,147	01/30/2051
82085@-AA-2	SHAWS/SAINSBURY		01/15/2024	Redemption		76,271	76,271	81,520	80,316	0	(4,045)	0	(4,045)	0	76,271	0	0	0	427	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		02/15/2024	Redemption		76,705	76,705	81,983	80,773	0	(4,068)	0	(4,068)	0	76,705	0	0	0	863	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		04/16/2024	Redemption		164,688	164,688	176,020	173,422	0	(8,734)	0	(8,734)	0	164,688	0	0	0	3,699	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		05/17/2024	Redemption		83,047	83,047	88,762	87,452	0	(4,405)	0	(4,405)	0	83,047	0	0	0	2,334	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		06/15/2024	Redemption		83,519	83,519	89,267	87,949	0	(4,430)	0	(4,430)	0	83,519	0	0	0	2,819	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		07/15/2024	Redemption		83,994	83,994	89,774	88,449	0	(4,455)	0	(4,455)	0	83,994	0	0	0	3,302	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		08/15/2024	Redemption		84,472	84,472	90,285	88,952	0	(4,480)	0	(4,480)	0	84,472	0	0	0	3,798	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		09/15/2024	Redemption		84,952	84,952	90,798	89,458	0	(4,506)	0	(4,506)	0	84,952	0	0	0	4,303	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		10/15/2024	Redemption		85,436	85,436	91,315	89,967	0	(4,531)	0	(4,531)	0	85,436	0	0	0	4,806	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		11/15/2024	Redemption		85,922	85,922	91,834	90,479	0	(4,557)	0	(4,557)	0	85,922	0	0	0	5,318	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		12/15/2024	Redemption		86,410	86,410	92,356	90,993	0	(4,583)	0	(4,583)	0	86,410	0	0	0	5,837	02/15/2029
822582-CL-4	SHELL INTERNATIONAL		10/22/2024	MARKET AXESS		464,709	700,000	659,050	660,656	0	708	0	708	0	661,365	0	(196,656)	(196,656)	19,075	11/26/2051
82652T-AB-1	SRFC 2022-1A C		01/20/2024	Paydown		100,160	100,160	100,155	100,158	0	2	0	2	0	100,160	0	0	0	296	10/20/2038
82652T-AB-1	SRFC 2022-1A C		01/20/2024	Paydown		138,152	138,152	138,145	138,149	0	3	0	3	0	138,152	0	0	0	409	10/20/2038
82652T-AB-1	SRFC 2022-1A C		02/20/2024	Paydown		114,368	114,368	114,362	114,365	0	3	0	3	0	114,368	0	0	0	677	10/20/2038
82652T-AB-1	SRFC 2022-1A C		02/20/2024	Paydown		157,749	157,749	157,741	157,745	0	4	0	4	0	157,749	0	0	0	933	10/20/2038
82652T-AB-1	SRFC 2022-1A C		03/20/2024	Paydown		96,784	96,784	96,779	96,781	0	2	0	2	0	96,784	0	0	0	859	10/20/2038
82652T-AB-1	SRFC 2022-1A C		03/20/2024	Paydown		133,495	133,495	133,488	133,492	0	3	0	3	0	133,495	0	0	0	1,185	10/20/2038
82652T-AB-1	SRFC 2022-1A C		04/20/2024	Paydown		82,635	82,635	82,631	82,633	0	2	0	2	0	82,635	0	0	0	978	10/20/2038
82652T-AB-1	SRFC 2022-1A C		04/20/2024	Paydown		113,980	113,980	113,974	113,977	0	3	0	3	0	113,980	0	0	0	1,349	10/20/2038
82652T-AB-1	SRFC 2022-1A C		05/20/2024	Paydown		99,328	99,328	99,323	99,325	0	2	0	2	0	99,328	0	0	0	1,469	10/20/2038
82652T-AB-1	SRFC 2022-1A C		05/20/2024	Paydown		137,004	137,004	136,997	137,001	0	3	0	3	0	137,004	0	0	0	2,027	10/20/2038
82652T-AB-1	SRFC 2022-1A C		06/20/2024	Paydown		89,464	89,464	89,460	89,462	0	2	0	2	0	89,464	0	0	0	1,588	10/20/2038
82652T-AB-1	SRFC 2022-1A C		06/20/2024	Paydown		123,399	123,399	123,393	123,396	0	3	0	3	0	123,399	0	0	0	2,190	10/20/2038
82652T-AB-1	SRFC 2022-1A C		07/20/2024	Paydown		99,155	99,155	99,150	99,153	0	2	0	2	0	99,155	0	0	0	2,053	10/20/2038
82652T-AB-1	SRFC 2022-1A C		07/20/2024	Paydown		136,766	136,766	136,759	136,763	0	3	0	3	0	136,766	0	0	0	2,832	10/20/2038
82652T-AB-1	SRFC 2022-1A C		08/20/2024	Paydown		80,416	80,416	80,412	80,414	0	2	0	2	0	80,416	0	0	0	1,903	10/20/2038
82652T-AB-1	SRFC 2022-1A C		08/20/2024	Paydown		110,919	110,919	110,913	110,916	0	3	0	3	0	110,919	0	0	0	2,625	10/20/2038
82652T-AB-1	SRFC 2022-1A C		09/20/2024	Paydown		80,479	80,479	80,475	80,477	0	2	0	2	0	80,479	0	0	0	2,143	10/20/2038
82652T-AB-1	SRFC 2022-1A C		09/20/2024	Paydown		111,006	111,006	111,000	111,003	0	3	0	3	0	111,006	0	0	0	2,956	10/20/2038
82652T-AB-1	SRFC 2022-1A C		10/20/2024	Paydown		79,031	79,031	79,027	79,029	0	2	0	2	0	79,031	0	0	0	2,338	10/20/2038
82652T-AB-1	SRFC 2022-1A C		10/20/2024	Paydown		109,008	109,008	109,003	109,005	0	2	0	2	0	109,008	0	0	0	3,225	10/20/2038
82652T-AB-1	SRFC 2022-1A C		11/20/2024	Paydown		71,084	71,084	71,081	71,083	0	2	0	2	0	71,084	0	0	0	2,313	10/20/2038
82652T-AB-1	SRFC 2022-1A C		11/20/2024	Paydown		98,048	98,048	98,043	98,045	0	2	0	2	0	98,048	0	0	0	3,191	10/20/2038
82652T-AB-1	SRFC 2022-1A C		12/20/2024	Paydown		81,115	81,115	81,111	81,114	0	2	0	2	0	81,115	0	0	0	2,880	10/20/2038
82652T-AB-1	SRFC 2022-1A C		12/20/2024	Paydown		111,883	111,883	111,878	111,881	0	3	0	3	0	111,883	0	0	0	3,972	10/20/2038
82652T-AC-9	SRFC 2022-1A C		01/20/2024	Paydown		69,076	69,076	69,065	69,067	0	9	0	9	0	69,076	0	0	0	227	10/20/2038
82652T-AC-9	SRFC 2022-1A C		02/20/2024	Paydown		78,874	78,874	78,862	78,865	0	10	0	10	0	78,874	0	0	0	518	10/20/2038
82652T-AC-9	SRFC 2022-1A C		03/20/2024	Paydown		66,747	66,747	66,737	66,739	0	8	0	8	0	66,747	0	0	0	657	10/20/2038
82652T-AC-9	SRFC 2022-1A C		04/20/2024	Paydown		56,990	56,990	56,981	56,983	0	7	0	7	0	56,990	0	0	0	748	10/20/2038
82652T-AC-9	SRFC 2022-1A C		05/20/2024	Paydown		68,502	68,502	68,491	68,493	0	8	0	8	0	68,502	0	0	0	1,125	10/20/2038
82652T-AC-9	SRFC 2022-1A C		06/20/2024	Paydown		61,700	61,700	61,690	61,692	0	8	0	8	0	61,700	0	0	0	1,215	10/20/2038
82652T-AC-9	SRFC 2022-1A C		07/20/2024	Paydown		68,383	68,383	68,372	68,374	0	8	0	8	0	68,383	0	0	0	1,572	10/20/2038
82652T-AC-9	SRFC 2022-1A C		08/20/2024	Paydown		55,459	55,459	55,451	55,453	0	7	0	7	0	55,459	0	0	0	1,457	10/20/2038
82652T-AC-9	SRFC 2022-1A C		09/20/2024	Paydown		55,503	55,503	55,494	55,496	0	7	0	7	0	55,503	0	0	0	1,640	10/20/2038
82652T-AC-9	SRFC 2022-1A C		10/20/2024	Paydown		54,504	54,504	54,495	54,497	0	7	0	7	0	54,504	0	0	0	1,790	10/20/2038
82652T-AC-9	SRFC 2022-1A C		11/20/2024	Paydown		49,024	49,024	49,016	49,018	0	6	0	6	0	49,024	0	0	0	1,771	10/20/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82652T-AC-9	SRFC 2022-1A C		12/20/2024	Paydown		55,942	55,942	55,933	55,935	0	7	0	7	0	55,942	0	0	0	2,204	10/20/2038
82653E-AB-3	SRFC 2019-1A B		01/20/2024	Paydown		24,911	24,911	24,905	24,910	0	1	0	1	0	24,911	0	0	0	71	01/20/2036
82653E-AB-3	SRFC 2019-1A B		02/20/2024	Paydown		22,236	22,236	22,231	22,236	0	1	0	1	0	22,236	0	0	0	127	01/20/2036
82653E-AB-3	SRFC 2019-1A B		03/20/2024	Paydown		565,570	565,570	565,446	565,553	0	17	0	17	0	565,570	0	0	0	4,836	01/20/2036
82653E-AC-1	SRFC 2019-1A C		01/20/2024	Paydown		41,518	41,518	41,516	41,518	0	0	0	0	0	41,518	0	0	0	130	01/20/2036
82653E-AC-1	SRFC 2019-1A C		02/20/2024	Paydown		37,060	37,060	37,058	37,060	0	0	0	0	0	37,060	0	0	0	233	01/20/2036
82653E-AC-1	SRFC 2019-1A C		03/20/2024	Paydown		942,616	942,616	942,555	942,605	0	11	0	11	0	942,616	0	0	0	8,884	01/20/2036
828807-CR-6	SIMON PROPERTY GROUP		02/01/2024	Maturity		10,000,000	10,000,000	10,728,700	9,999,945	0	55	0	55	0	10,000,000	0	0	0	187,500	02/01/2024
828807-CS-4	SIMON PROPERTY GROUP		10/01/2024	Maturity		2,500,000	2,500,000	2,495,100	2,499,490	0	510	0	510	0	2,500,000	0	0	0	84,375	10/01/2024
82894*-AV-9	JR SIMPLOT		05/22/2024	Maturity		10,000,000	10,000,000	10,544,900	10,052,324	0	(52,324)	0	(52,324)	0	10,000,000	0	0	0	195,500	05/22/2024
83301#-AC-2	SNAFUEL		01/01/2024	Redemption		43,760	43,760	43,760	43,760	0	0	0	0	0	43,760	0	0	0	125	09/01/2042
83301#-AC-2	SNAFUEL		02/01/2024	Redemption		43,885	43,885	43,885	43,885	0	0	0	0	0	43,885	0	0	0	252	09/01/2042
83301#-AC-2	SNAFUEL		03/01/2024	Redemption		44,011	44,011	44,011	44,011	0	0	0	0	0	44,011	0	0	0	378	09/01/2042
83301#-AC-2	SNAFUEL		04/01/2024	Redemption		44,137	44,137	44,137	44,137	0	0	0	0	0	44,137	0	0	0	506	09/01/2042
83301#-AC-2	SNAFUEL		05/01/2024	Redemption		44,264	44,264	44,264	44,264	0	0	0	0	0	44,264	0	0	0	634	09/01/2042
83301#-AC-2	SNAFUEL		06/01/2024	Redemption		44,391	44,391	44,391	44,391	0	0	0	0	0	44,391	0	0	0	764	09/01/2042
83301#-AC-2	SNAFUEL		07/01/2024	Redemption		44,518	44,518	44,518	44,518	0	0	0	0	0	44,518	0	0	0	893	09/01/2042
83301#-AC-2	SNAFUEL		08/01/2024	Redemption		44,645	44,645	44,645	44,645	0	0	0	0	0	44,645	0	0	0	1,024	09/01/2042
83301#-AC-2	SNAFUEL		09/01/2024	Redemption		44,773	44,773	44,773	44,773	0	0	0	0	0	44,773	0	0	0	1,155	09/01/2042
83301#-AC-2	SNAFUEL		10/01/2024	Redemption		44,902	44,902	44,902	44,902	0	0	0	0	0	44,902	0	0	0	1,287	09/01/2042
83301#-AC-2	SNAFUEL		11/01/2024	Redemption		45,031	45,031	45,031	45,031	0	0	0	0	0	45,031	0	0	0	1,420	09/01/2042
83301#-AC-2	SNAFUEL		12/01/2024	Redemption		45,160	45,160	45,160	45,160	0	0	0	0	0	45,160	0	0	0	1,554	09/01/2042
83416W-AA-1	SOLAR STAR FUNDING		06/30/2024	Redemption		56,420	56,420	57,145	56,966	0	(547)	0	(547)	0	56,420	0	0	0	1,516	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		06/30/2024	Redemption		111,227	111,227	117,617	115,860	0	(4,633)	0	(4,633)	0	111,227	0	0	0	2,989	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		06/30/2024	Redemption		513,150	513,150	534,640	528,003	0	(14,853)	0	(14,853)	0	513,150	0	0	0	13,791	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		12/30/2024	Redemption		185,882	185,882	188,272	187,683	0	(1,802)	0	(1,802)	0	185,882	0	0	0	9,991	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		12/30/2024	Redemption		366,453	366,453	387,506	381,716	0	(15,263)	0	(15,263)	0	366,453	0	0	0	19,697	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		12/30/2024	Redemption		1,690,641	1,690,641	1,761,442	1,739,575	0	(48,934)	0	(48,934)	0	1,690,641	0	0	0	90,872	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING		06/30/2024	Redemption		41,428	41,428	39,321	39,888	0	1,540	0	1,540	0	41,428	0	0	0	818	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING		12/30/2024	Redemption		105,653	105,653	100,279	101,725	0	3,928	0	3,928	0	105,653	0	0	0	4,173	06/30/2035
837004-CB-4	SOUTH CAROLINA ELECTRIC		05/14/2024	BROOKE RE2		2,581,377	2,500,000	2,489,600	2,492,901	0	(53)	0	(53)	0	2,492,848	0	88,529	88,529	125,622	01/15/2038
842400-GN-7	SOUTHERN CALIFORNIA EDISON		05/14/2024	BANK OF AMERICA		978,170	1,000,000	1,034,753	1,016,367	0	(3,832)	0	(3,832)	0	1,012,535	0	(34,365)	(34,365)	29,292	08/01/2025
842400-HQ-9	SOUTHERN CALIFORNIA EDISON		05/14/2024	BROOKE RE2		5,099,819	5,178,000	5,166,919	5,170,030	0	857	0	857	0	5,170,887	0	(71,067)	(71,067)	110,191	06/01/2027
842400-HS-5	SOUTHERN CALIFORNIA EDISON		10/31/2024	JP MORGAN		615,126	596,000	595,654	595,662	0	112	0	112	0	595,774	0	19,351	19,351	34,866	11/01/2027
842587-DL-8	SOUTHERN		05/14/2024	BROOKE RE2		6,893,560	6,785,000	6,777,672	6,777,831	0	511	0	511	0	6,778,341	0	115,219	115,219	224,527	10/15/2032
845467-AP-4	SOUTHWESTERN ENERGY		12/05/2024	Call 102.7920		493,402	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	62,535	09/15/2028
845467-AT-6	SOUTHWESTERN ENERGY		01/08/2024	BANK OF AMERICA		328,290	353,000	355,940	355,456	0	(5)	0	(5)	0	355,451	0	(27,161)	(27,161)	7,406	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY		01/08/2024	BANK OF AMERICA		131,130	141,000	143,468	143,061	0	(4)	0	(4)	0	143,057	0	(11,927)	(11,927)	2,958	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY		01/09/2024	BANK OF AMERICA		131,306	141,000	143,468	143,061	0	(4)	0	(4)	0	143,057	0	(11,751)	(11,751)	2,977	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY		01/10/2024	BANK OF AMERICA		165,053	177,000	180,098	179,588	0	(6)	0	(6)	0	179,582	0	(14,529)	(14,529)	3,760	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY		01/11/2024	BANK OF AMERICA		132,415	142,000	146,210	145,536	0	(13)	0	(13)	0	145,523	0	(13,108)	(13,108)	3,091	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY		01/24/2024	BANK OF AMERICA		227,240	247,000	254,748	253,512	0	(40)	0	(40)	0	253,472	0	(26,232)	(26,232)	5,703	02/01/2032
845467-AT-6	SOUTHWESTERN ENERGY		01/24/2024	TRUIST		45,065	49,000	49,735	49,621	0	(3)	0	(3)	0	49,618	0	(4,552)	(4,552)	1,131	02/01/2032
84762L-AV-7	SPECTRUM BRANDS		03/13/2024	ATHENE ANNUITY		4,908,334	5,000,000	5,002,000	4,996,293	0	46	0	46	0	4,996,338	0	(88,005)	(88,005)	112,500	10/01/2029
84860*-AB-9	NBA - SPIRITS		03/31/2024	Redemption		132,274	132,274	132,274	132,274	0	0	0	0	0	132,274	0	0	0	1,273	06/30/2036
84860*-AB-9	NBA - SPIRITS		06/30/2024	Redemption		131,919	131,919	131,919	131,919	0	0	0	0	0	131,919	0	0	0	2,539	06/30/2036
84860*-AB-9	NBA - SPIRITS		09/30/2024	Redemption		131,553	131,553	131,553	131,553	0	0	0	0	0	131,553	0	0	0	3,799	06/30/2036
84860*-AB-9	NBA - SPIRITS		12/31/2024	Redemption		225,511	225,511	225,511	225,511	0	0	0	0	0	225,511	0	0	0	8,682	06/30/2036
848609-AA-1	NBA - SPIRITS		03/31/2024	Redemption		85,540	85,540	85,540	85,540	0	0	0	0	0	85,540	0	0	0	1,133	06/30/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
848609-AA-1	NBA - SPIRITS		03/31/2024	Redemption		21,387	21,387	21,387	21,387	0	0	0	0	0	21,387	0	0	0	283	06/30/2036
848609-AA-1	NBA - SPIRITS		06/30/2024	Redemption		86,674	86,674	86,674	86,674	0	0	0	0	0	86,674	0	0	0	2,297	06/30/2036
848609-AA-1	NBA - SPIRITS		06/30/2024	Redemption		21,670	21,670	21,670	21,670	0	0	0	0	0	21,670	0	0	0	574	06/30/2036
848609-AA-1	NBA - SPIRITS		09/30/2024	Redemption		87,822	87,822	87,822	87,822	0	0	0	0	0	87,822	0	0	0	3,491	06/30/2036
848609-AA-1	NBA - SPIRITS		09/30/2024	Redemption		21,957	21,957	21,957	21,957	0	0	0	0	0	21,957	0	0	0	873	06/30/2036
848609-AA-1	NBA - SPIRITS		12/31/2024	Redemption		203,639	203,639	203,639	203,639	0	0	0	0	0	203,639	0	0	0	10,793	06/30/2036
848609-AA-1	NBA - SPIRITS		12/31/2024	Redemption		50,914	50,914	50,914	50,914	0	0	0	0	0	50,914	0	0	0	2,698	06/30/2036
84929K-AA-5	ACED FINANCE 3 LLC		01/01/2024	Redemption		194,888	194,888	194,888	194,888	0	0	0	0	0	194,888	0	0	0	0	12/31/2047
84929K-AA-5	ACED FINANCE 3 LLC		01/01/2024	DIRECT		17,774,601	16,805,112	16,805,112	16,805,112	0	0	0	0	0	16,805,112	0	969,488	969,488	3,058	12/31/2047
84929X-AA-7	ACED FINANCE 3 LLC		01/01/2024	Redemption		20,355	20,355	20,355	20,355	0	0	0	0	0	20,355	0	0	0	0	06/30/2048
84929X-AA-7	ACED FINANCE 3 LLC		06/30/2024	Redemption		47,753	47,753	47,753	47,753	0	0	0	0	0	47,753	0	0	0	1,513	06/30/2048
84929X-AA-7	ACED FINANCE 3 LLC		12/31/2024	Redemption		17,759	17,759	17,759	17,759	0	0	0	0	0	17,759	0	0	0	1,128	06/30/2048
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2024	Redemption		928,223	928,223	923,106	924,108	0	4,114	0	4,114	0	928,223	0	0	0	23,205	04/01/2039
85234#-AB-1	STADIUM FUNDING TRUST		10/10/2024	Redemption		913	913	908	909	0	4	0	4	0	913	0	0	0	46	04/01/2039
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		01/30/2024	Redemption		52,103	52,103	52,103	52,103	0	0	0	0	0	52,103	0	0	0	645	04/30/2031
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		04/30/2024	Redemption		62,269	62,269	62,269	62,269	0	0	0	0	0	62,269	0	0	0	1,541	04/30/2031
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		07/31/2024	Redemption		69,992	69,992	69,992	69,992	0	0	0	0	0	69,992	0	0	0	2,598	04/30/2031
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		10/31/2024	Redemption		72,016	72,016	72,016	72,016	0	0	0	0	0	72,016	0	0	0	3,565	04/30/2031
853496-AC-1	STANDARD INDUSTRIES		09/10/2024	ATHENE ANNUITY		1,865,586	1,886,000	1,886,000	1,886,000	0	0	0	0	0	1,886,000	0	(20,414)	(20,414)	100,849	02/15/2027
853496-AD-9	STANDARD INDUSTRIES		11/13/2024	ATHENE ANNUITY		4,837,775	5,000,000	5,165,125	5,080,568	0	(34,523)	0	(34,523)	0	5,046,045	0	(208,270)	(208,270)	315,347	01/15/2028
855030-AN-2	STAPLES		06/10/2024	Call 100.0000		750,000	750,000	756,563	750,440	0	(440)	0	(440)	0	750,000	0	0	0	36,719	04/15/2026
857477-CB-7	STATE STREET		01/16/2024	CITICORP		499,810	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(190)	(190)	4,253	05/18/2026
857477-CG-6	STATE STREET		01/02/2024	RBC CAPITAL MARKETS		1,054,340	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	54,340	54,340	7,314	11/21/2034
86175E-AA-5	SSCRF 2015-1A A		01/15/2024	Paydown		8,840	8,840	8,840	8,840	0	0	0	0	0	8,840	0	0	0	26	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		01/15/2024	Paydown		11,755	11,755	11,748	11,750	0	5	0	5	0	11,755	0	0	0	35	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		01/15/2024	Paydown		11,755	11,755	11,748	11,750	0	5	0	5	0	11,755	0	0	0	35	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		01/15/2024	Paydown		11,755	11,755	11,748	11,750	0	5	0	5	0	11,755	0	0	0	35	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2024	Paydown		11,945	11,945	11,945	11,945	0	0	0	0	0	11,945	0	0	0	71	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2024	Paydown		15,885	15,885	15,875	15,877	0	7	0	7	0	15,885	0	0	0	95	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2024	Paydown		15,885	15,885	15,875	15,877	0	7	0	7	0	15,885	0	0	0	95	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2024	Paydown		15,885	15,885	15,875	15,877	0	7	0	7	0	15,885	0	0	0	95	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2024	Paydown		21,690	21,690	21,690	21,690	0	0	0	0	0	21,690	0	0	0	194	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2024	Paydown		28,843	28,843	28,826	28,830	0	13	0	13	0	28,843	0	0	0	257	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2024	Paydown		28,843	28,843	28,826	28,830	0	13	0	13	0	28,843	0	0	0	257	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2024	Paydown		28,843	28,843	28,826	28,830	0	13	0	13	0	28,843	0	0	0	257	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2024	Paydown		8,502	8,502	8,502	8,502	0	0	0	0	0	8,502	0	0	0	101	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2024	Paydown		11,305	11,305	11,298	11,300	0	5	0	5	0	11,305	0	0	0	135	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2024	Paydown		11,305	11,305	11,298	11,300	0	5	0	5	0	11,305	0	0	0	135	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2024	Paydown		11,305	11,305	11,298	11,300	0	5	0	5	0	11,305	0	0	0	135	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2024	Paydown		34,591	34,591	34,591	34,591	0	0	0	0	0	34,591	0	0	0	515	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2024	Paydown		45,999	45,999	45,971	45,978	0	21	0	21	0	45,999	0	0	0	684	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2024	Paydown		45,999	45,999	45,971	45,978	0	21	0	21	0	45,999	0	0	0	684	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2024	Paydown		45,999	45,999	45,971	45,978	0	21	0	21	0	45,999	0	0	0	684	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2024	Paydown		10,551	10,551	10,551	10,551	0	0	0	0	0	10,551	0	0	0	188	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2024	Paydown		14,031	14,031	14,022	14,024	0	6	0	6	0	14,031	0	0	0	250	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2024	Paydown		14,031	14,031	14,022	14,024	0	6	0	6	0	14,031	0	0	0	250	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2024	Paydown		14,031	14,031	14,022	14,024	0	6	0	6	0	14,031	0	0	0	250	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/02/2024	Redemption		222	222	222	222	0	0	0	0	0	222	0	0	0	4	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/02/2024	Redemption		222	222	222	222	0	0	0	0	0	222	0	0	0	4	12/15/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86175E-AA-5	SSCRF 2015-1A A		07/02/2024	Redemption		222	222	222	222	0	0	0	0	0	222	0	0	0	4	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/02/2024	Redemption		167	167	167	167	0	0	0	0	0	167	0	0	0	3	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2024	Paydown		8,384	8,384	8,384	8,384	0	0	0	0	0	8,384	0	0	0	175	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2024	Paydown		11,148	11,148	11,142	11,143	0	5	0	5	0	11,148	0	0	0	232	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2024	Paydown		11,148	11,148	11,142	11,143	0	5	0	5	0	11,148	0	0	0	232	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2024	Paydown		11,148	11,148	11,142	11,143	0	5	0	5	0	11,148	0	0	0	232	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2024	Paydown		5,425	5,425	5,425	5,425	0	0	0	0	0	5,425	0	0	0	129	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2024	Paydown		7,214	7,214	7,209	7,210	0	3	0	3	0	7,214	0	0	0	172	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2024	Paydown		7,214	7,214	7,209	7,210	0	3	0	3	0	7,214	0	0	0	172	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2024	Paydown		7,214	7,214	7,209	7,210	0	3	0	3	0	7,214	0	0	0	172	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2024	Paydown		14,985	14,985	14,985	14,985	0	0	0	0	0	14,985	0	0	0	401	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2024	Paydown		19,927	19,927	19,914	19,918	0	9	0	9	0	19,927	0	0	0	534	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2024	Paydown		19,927	19,927	19,914	19,918	0	9	0	9	0	19,927	0	0	0	534	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2024	Paydown		19,927	19,927	19,914	19,918	0	9	0	9	0	19,927	0	0	0	534	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2024	Paydown		15,366	15,366	15,366	15,366	0	0	0	0	0	15,366	0	0	0	457	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2024	Paydown		20,433	20,433	20,421	20,424	0	9	0	9	0	20,433	0	0	0	608	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2024	Paydown		20,433	20,433	20,421	20,424	0	9	0	9	0	20,433	0	0	0	608	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2024	Paydown		20,433	20,433	20,421	20,424	0	9	0	9	0	20,433	0	0	0	608	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2024	Paydown		13,072	13,072	13,072	13,072	0	0	0	0	0	13,072	0	0	0	428	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2024	Paydown		17,383	17,383	17,373	17,375	0	8	0	8	0	17,383	0	0	0	569	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2024	Paydown		17,383	17,383	17,373	17,375	0	8	0	8	0	17,383	0	0	0	569	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2024	Paydown		17,383	17,383	17,373	17,375	0	8	0	8	0	17,383	0	0	0	569	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2024	Paydown		15,369	15,369	15,369	15,369	0	0	0	0	0	15,369	0	0	0	549	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2024	Paydown		20,437	20,437	20,425	20,428	0	9	0	9	0	20,437	0	0	0	730	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2024	Paydown		20,437	20,437	20,425	20,428	0	9	0	9	0	20,437	0	0	0	730	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2024	Paydown		20,437	20,437	20,425	20,428	0	9	0	9	0	20,437	0	0	0	730	12/15/2054
86212V-AG-9	STORE MASTER		01/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	11	10/20/2048
86212V-AG-9	STORE MASTER		02/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	22	10/20/2048
86212V-AG-9	STORE MASTER		03/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	33	10/20/2048
86212V-AG-9	STORE MASTER		04/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	43	10/20/2048
86212V-AG-9	STORE MASTER		05/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	54	10/20/2048
86212V-AG-9	STORE MASTER		06/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	65	10/20/2048
86212V-AG-9	STORE MASTER		07/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	76	10/20/2048
86212V-AG-9	STORE MASTER		08/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	87	10/20/2048
86212V-AG-9	STORE MASTER		09/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	98	10/20/2048
86212V-AG-9	STORE MASTER		10/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	109	10/20/2048
86212V-AG-9	STORE MASTER		11/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	119	10/20/2048
86212V-AG-9	STORE MASTER		12/20/2024	Paydown		2,750	2,750	2,885	2,885	0	(135)	0	(135)	0	2,750	0	0	0	130	10/20/2048
86212X-AB-6	STR 2019-1 A2		01/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	3	11/20/2049
86212X-AB-6	STR 2019-1 A2		02/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	5	11/20/2049
86212X-AB-6	STR 2019-1 A2		03/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	8	11/20/2049
86212X-AB-6	STR 2019-1 A2		04/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	10	11/20/2049
86212X-AB-6	STR 2019-1 A2		05/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	13	11/20/2049
86212X-AB-6	STR 2019-1 A2		06/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	15	11/20/2049
86212X-AB-6	STR 2019-1 A2		07/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	18	11/20/2049
86212X-AB-6	STR 2019-1 A2		08/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	20	11/20/2049
86212X-AB-6	STR 2019-1 A2		09/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	23	11/20/2049
86212X-AB-6	STR 2019-1 A2		10/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	25	11/20/2049
86212X-AB-6	STR 2019-1 A2		11/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	28	11/20/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86212X-AB-6	STR 2019-1 A2		12/20/2024	Paydown		833	833	855	849	0	(15)	0	(15)	0	833	0	0	0	30	11/20/2049
863579-FQ-6	SARM 2004-18 1A1		01/01/2024	Paydown		1,300	1,300	1,307	1,307	0	(7)	0	(7)	0	1,300	0	0	0	6	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		02/01/2024	Paydown		1,338	1,338	1,345	1,345	0	(7)	0	(7)	0	1,338	0	0	0	12	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		03/01/2024	Paydown		1,033	1,033	1,038	1,038	0	(5)	0	(5)	0	1,033	0	0	0	14	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		04/01/2024	Paydown		6,050	6,050	6,081	6,081	0	(32)	0	(32)	0	6,050	0	0	0	106	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		05/01/2024	Paydown		1,284	1,284	1,291	1,291	0	(7)	0	(7)	0	1,284	0	0	0	28	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		06/01/2024	Paydown		1,245	1,245	1,251	1,251	0	(7)	0	(7)	0	1,245	0	0	0	33	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		07/01/2024	Paydown		1,455	1,455	1,462	1,462	0	(8)	0	(8)	0	1,455	0	0	0	45	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		08/01/2024	Paydown		3,420	3,420	3,438	3,438	0	(18)	0	(18)	0	3,420	0	0	0	120	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		09/01/2024	Paydown		1,360	1,360	1,368	1,368	0	(7)	0	(7)	0	1,360	0	0	0	54	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		10/01/2024	Paydown		1,421	1,421	1,428	1,428	0	(7)	0	(7)	0	1,421	0	0	0	62	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		11/01/2024	Paydown		1,524	1,524	1,531	1,531	0	(8)	0	(8)	0	1,524	0	0	0	73	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		12/01/2024	Paydown		1,440	1,440	1,447	1,447	0	(8)	0	(8)	0	1,440	0	0	0	75	12/25/2034
863579-Y6-9	SARM 2006-3 4A		02/01/2024	Paydown		0	2	1	1	0	(1)	0	(1)	0	0	0	0	0	0	04/25/2036
863579-Y6-9	SARM 2006-3 4A		03/01/2024	Paydown		72	72	57	57	0	15	0	15	0	72	0	0	0	1	04/25/2036
863579-Y6-9	SARM 2006-3 4A		04/01/2024	Paydown		1,134	1,142	902	902	0	232	0	232	0	1,134	0	0	0	19	04/25/2036
863579-Y6-9	SARM 2006-3 4A		05/01/2024	Paydown		611	612	484	484	0	128	0	128	0	611	0	0	0	12	04/25/2036
863579-Y6-9	SARM 2006-3 4A		06/01/2024	Paydown		682	682	539	539	0	143	0	143	0	682	0	0	0	16	04/25/2036
863579-Y6-9	SARM 2006-3 4A		07/01/2024	Paydown		628	628	496	496	0	132	0	132	0	628	0	0	0	17	04/25/2036
863579-Y6-9	SARM 2006-3 4A		08/01/2024	Paydown		632	632	499	499	0	133	0	133	0	632	0	0	0	19	04/25/2036
863579-Y6-9	SARM 2006-3 4A		09/01/2024	Paydown		663	663	524	524	0	139	0	139	0	663	0	0	0	22	04/25/2036
863579-Y6-9	SARM 2006-3 4A		10/01/2024	Paydown		569	569	450	450	0	120	0	120	0	569	0	0	0	21	04/25/2036
863579-Y6-9	SARM 2006-3 4A		11/01/2024	Paydown		636	636	502	502	0	133	0	133	0	636	0	0	0	26	04/25/2036
863579-Y6-9	SARM 2006-3 4A		12/01/2024	Paydown		705	711	562	562	0	143	0	143	0	705	0	0	0	31	04/25/2036
86365L-AA-9	SFS 2010-B A		01/15/2024	Paydown		10,662	10,662	10,661	10,662	0	0	0	0	0	10,662	0	0	0	33	08/15/2036
86365L-AA-9	SFS 2010-B A		01/15/2024	Paydown		13,352	13,352	13,295	13,341	0	11	0	11	0	13,352	0	0	0	42	08/15/2036
86365L-AA-9	SFS 2010-B A		02/15/2024	Paydown		9,822	9,822	9,821	9,822	0	0	0	0	0	9,822	0	0	0	61	08/15/2036
86365L-AA-9	SFS 2010-B A		02/15/2024	Paydown		12,300	12,300	12,247	12,290	0	10	0	10	0	12,300	0	0	0	76	08/15/2036
86365L-AA-9	SFS 2010-B A		03/15/2024	Paydown		10,232	10,232	10,231	10,232	0	0	0	0	0	10,232	0	0	0	95	08/15/2036
86365L-AA-9	SFS 2010-B A		03/15/2024	Paydown		12,813	12,813	12,758	12,803	0	11	0	11	0	12,813	0	0	0	119	08/15/2036
86365L-AA-9	SFS 2010-B A		04/15/2024	Paydown		12,351	12,351	12,350	12,350	0	0	0	0	0	12,351	0	0	0	154	08/15/2036
86365L-AA-9	SFS 2010-B A		04/15/2024	Paydown		15,466	15,466	15,400	15,454	0	13	0	13	0	15,466	0	0	0	192	08/15/2036
86365L-AA-9	SFS 2010-B A		05/15/2024	Paydown		18,448	18,448	18,446	18,447	0	0	0	0	0	18,448	0	0	0	287	08/15/2036
86365L-AA-9	SFS 2010-B A		05/15/2024	Paydown		23,101	23,101	23,002	23,082	0	19	0	19	0	23,101	0	0	0	359	08/15/2036
86365L-AA-9	SFS 2010-B A		06/15/2024	Paydown		8,390	8,390	8,390	8,390	0	0	0	0	0	8,390	0	0	0	156	08/15/2036
86365L-AA-9	SFS 2010-B A		06/15/2024	Paydown		10,507	10,507	10,462	10,498	0	9	0	9	0	10,507	0	0	0	196	08/15/2036
86365L-AA-9	SFS 2010-B A		07/15/2024	Paydown		16,261	16,261	16,259	16,261	0	0	0	0	0	16,261	0	0	0	354	08/15/2036
86365L-AA-9	SFS 2010-B A		07/15/2024	Paydown		20,363	20,363	20,276	20,346	0	17	0	17	0	20,363	0	0	0	443	08/15/2036
86365L-AA-9	SFS 2010-B A		08/15/2024	Paydown		9,670	9,670	9,669	9,670	0	0	0	0	0	9,670	0	0	0	240	08/15/2036
86365L-AA-9	SFS 2010-B A		08/15/2024	Paydown		12,110	12,110	12,058	12,100	0	10	0	10	0	12,110	0	0	0	301	08/15/2036
86365L-AA-9	SFS 2010-B A		09/15/2024	Paydown		13,942	13,942	13,940	13,941	0	0	0	0	0	13,942	0	0	0	390	08/15/2036
86365L-AA-9	SFS 2010-B A		09/15/2024	Paydown		17,459	17,459	17,384	17,444	0	14	0	14	0	17,459	0	0	0	488	08/15/2036
86365L-AA-9	SFS 2010-B A		10/15/2024	Paydown		18,035	18,035	18,033	18,034	0	0	0	0	0	18,035	0	0	0	561	08/15/2036
86365L-AA-9	SFS 2010-B A		10/15/2024	Paydown		22,584	22,584	22,487	22,566	0	19	0	19	0	22,584	0	0	0	702	08/15/2036
86365L-AA-9	SFS 2010-B A		11/15/2024	Paydown		25,996	25,996	25,993	25,995	0	0	0	0	0	25,996	0	0	0	889	08/15/2036
86365L-AA-9	SFS 2010-B A		11/15/2024	Paydown		32,554	32,554	32,414	32,527	0	27	0	27	0	32,554	0	0	0	1,113	08/15/2036
86365L-AA-9	SFS 2010-B A		12/15/2024	Paydown		9,099	9,099	9,099	9,099	0	0	0	0	0	9,099	0	0	0	339	08/15/2036
86365L-AA-9	SFS 2010-B A		12/15/2024	Paydown		11,395	11,395	11,346	11,386	0	9	0	9	0	11,395	0	0	0	425	08/15/2036
86365L-AB-7	SFS 2010-B B		01/15/2024	Paydown		5,381	5,381	5,380	5,381	0	0	0	0	0	5,381	0	0	0	36	08/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86365L-AB-7	SFS 2010-B B		02/15/2024	Paydown		4,957	4,957	4,956	4,957	0	0	0	0	0	4,957	0	0	0	66	08/15/2036
86365L-AB-7	SFS 2010-B B		03/15/2024	Paydown		5,164	5,164	5,163	5,164	0	0	0	0	0	5,164	0	0	0	103	08/15/2036
86365L-AB-7	SFS 2010-B B		04/15/2024	Paydown		6,233	6,233	6,232	6,233	0	1	0	1	0	6,233	0	0	0	166	08/15/2036
86365L-AB-7	SFS 2010-B B		05/15/2024	Paydown		9,310	9,310	9,308	9,310	0	1	0	1	0	9,310	0	0	0	309	08/15/2036
86365L-AB-7	SFS 2010-B B		06/15/2024	Paydown		4,235	4,235	4,233	4,234	0	0	0	0	0	4,235	0	0	0	169	08/15/2036
86365L-AB-7	SFS 2010-B B		07/15/2024	Paydown		8,207	8,207	8,205	8,206	0	1	0	1	0	8,207	0	0	0	382	08/15/2036
86365L-AB-7	SFS 2010-B B		08/15/2024	Paydown		4,880	4,880	4,879	4,880	0	0	0	0	0	4,880	0	0	0	259	08/15/2036
86365L-AB-7	SFS 2010-B B		09/15/2024	Paydown		7,036	7,036	7,034	7,036	0	1	0	1	0	7,036	0	0	0	421	08/15/2036
86365L-AB-7	SFS 2010-B B		10/15/2024	Paydown		9,102	9,102	9,100	9,101	0	1	0	1	0	9,102	0	0	0	605	08/15/2036
86365L-AB-7	SFS 2010-B B		11/15/2024	Paydown		13,120	13,120	13,116	13,119	0	1	0	1	0	13,120	0	0	0	959	08/15/2036
86365L-AB-7	SFS 2010-B B		12/15/2024	Paydown		4,592	4,592	4,591	4,592	0	0	0	0	0	4,592	0	0	0	366	08/15/2036
866677-AE-7	SUN COMMUNITIES OPER LP		03/25/2024	GOLDMAN SACHS		2,528,629	3,079,000	2,965,600	2,986,023	0	2,567	0	2,567	0	2,988,590	0	(459,962)	(459,962)	58,193	07/15/2031
866677-AJ-6	SUN COMMUNITIES OPER LP		01/24/2024	JP MORGAN		4,959,541	4,949,000	4,935,588	4,936,405	0	103	0	103	0	4,936,508	0	23,033	23,033	149,666	01/15/2033
866762-AK-3	ENERGY TRANSFER PARTNERS		11/01/2024	Maturity		1,842,000	1,842,000	2,083,388	1,880,490	0	(38,490)	0	(38,490)	0	1,842,000	0	0	0	165,780	11/01/2024
86745Y-AA-2	SNVA 2023-B A		01/20/2024	Paydown		10,428	10,428	9,986	10,010	0	418	0	418	0	10,428	0	0	0	46	08/22/2050
86745Y-AA-2	SNVA 2023-B A		02/20/2024	Paydown		8,256	8,256	7,906	7,925	0	331	0	331	0	8,256	0	0	0	73	08/22/2050
86745Y-AA-2	SNVA 2023-B A		03/20/2024	Paydown		11,160	11,160	10,687	10,712	0	447	0	447	0	11,160	0	0	0	148	08/22/2050
86745Y-AA-2	SNVA 2023-B A		04/20/2024	Paydown		32,858	32,858	31,468	31,540	0	1,317	0	1,317	0	32,858	0	0	0	580	08/22/2050
86745Y-AA-2	SNVA 2023-B A		05/14/2024	BROOKE RE2		3,715,391	3,842,108	3,679,561	3,688,074	0	11,225	0	11,225	0	3,699,299	0	16,092	16,092	81,453	08/22/2050
86765B-AK-5	SUNOCO LOGISTICS PARTNERS		05/14/2024	BROOKE RE2		1,750,631	1,788,000	1,761,989	1,765,072	0	202	0	202	0	1,765,274	0	(14,643)	(14,643)	81,498	02/15/2042
86765B-AN-9	SUNOCO LOGISTICS PARTNERS		04/01/2024	Maturity		2,256,000	2,256,000	2,228,928	2,254,346	0	1,654	0	1,654	0	2,256,000	0	0	0	47,940	04/01/2024
869504-AA-8	SPSS 2011-1A A		01/15/2024	Paydown		46,601	46,601	46,545	46,573	0	28	0	28	0	46,601	0	0	0	191	11/15/2058
869504-AA-8	SPSS 2011-1A A		01/15/2024	Paydown		23,301	23,301	23,273	23,286	0	14	0	14	0	23,301	0	0	0	96	11/15/2058
869504-AA-8	SPSS 2011-1A A		01/15/2024	Paydown		55,921	55,921	55,855	55,887	0	34	0	34	0	55,921	0	0	0	229	11/15/2058
869504-AA-8	SPSS 2011-1A A		02/15/2024	Paydown		59,083	59,083	59,013	59,047	0	36	0	36	0	59,083	0	0	0	484	11/15/2058
869504-AA-8	SPSS 2011-1A A		02/15/2024	Paydown		29,542	29,542	29,506	29,524	0	18	0	18	0	29,542	0	0	0	242	11/15/2058
869504-AA-8	SPSS 2011-1A A		02/15/2024	Paydown		70,900	70,900	70,815	70,857	0	43	0	43	0	70,900	0	0	0	581	11/15/2058
869504-AA-8	SPSS 2011-1A A		03/15/2024	Paydown		44,647	44,647	44,594	44,620	0	27	0	27	0	44,647	0	0	0	549	11/15/2058
869504-AA-8	SPSS 2011-1A A		03/15/2024	Paydown		22,324	22,324	22,297	22,310	0	14	0	14	0	22,324	0	0	0	275	11/15/2058
869504-AA-8	SPSS 2011-1A A		03/15/2024	Paydown		53,577	53,577	53,513	53,544	0	33	0	33	0	53,577	0	0	0	659	11/15/2058
869504-AA-8	SPSS 2011-1A A		04/15/2024	Paydown		25,652	25,652	25,621	25,636	0	16	0	16	0	25,652	0	0	0	421	11/15/2058
869504-AA-8	SPSS 2011-1A A		04/15/2024	Paydown		12,826	12,826	12,811	12,818	0	8	0	8	0	12,826	0	0	0	210	11/15/2058
869504-AA-8	SPSS 2011-1A A		04/15/2024	Paydown		30,783	30,783	30,746	30,764	0	19	0	19	0	30,783	0	0	0	505	11/15/2058
869504-AA-8	SPSS 2011-1A A		05/15/2024	Paydown		45,676	45,676	45,621	45,648	0	28	0	28	0	45,676	0	0	0	936	11/15/2058
869504-AA-8	SPSS 2011-1A A		05/15/2024	Paydown		22,838	22,838	22,811	22,824	0	14	0	14	0	22,838	0	0	0	468	11/15/2058
869504-AA-8	SPSS 2011-1A A		05/15/2024	Paydown		54,811	54,811	54,745	54,777	0	33	0	33	0	54,811	0	0	0	1,124	11/15/2058
869504-AA-8	SPSS 2011-1A A		06/15/2024	Paydown		24,246	24,246	24,217	24,231	0	15	0	15	0	24,246	0	0	0	596	11/15/2058
869504-AA-8	SPSS 2011-1A A		06/15/2024	Paydown		12,123	12,123	12,109	12,116	0	7	0	7	0	12,123	0	0	0	298	11/15/2058
869504-AA-8	SPSS 2011-1A A		06/15/2024	Paydown		29,095	29,095	29,061	29,077	0	18	0	18	0	29,095	0	0	0	716	11/15/2058
869504-AA-8	SPSS 2011-1A A		07/15/2024	Paydown		62,354	62,354	62,279	62,316	0	38	0	38	0	62,354	0	0	0	1,790	11/15/2058
869504-AA-8	SPSS 2011-1A A		07/15/2024	Paydown		31,177	31,177	31,140	31,158	0	19	0	19	0	31,177	0	0	0	895	11/15/2058
869504-AA-8	SPSS 2011-1A A		07/15/2024	Paydown		74,825	74,825	74,735	74,779	0	46	0	46	0	74,825	0	0	0	2,147	11/15/2058
869504-AA-8	SPSS 2011-1A A		08/15/2024	Paydown		75,616	75,616	75,526	75,570	0	46	0	46	0	75,616	0	0	0	2,480	11/15/2058
869504-AA-8	SPSS 2011-1A A		08/15/2024	Paydown		37,808	37,808	37,763	37,785	0	23	0	23	0	37,808	0	0	0	1,240	11/15/2058
869504-AA-8	SPSS 2011-1A A		08/15/2024	Paydown		90,739	90,739	90,631	90,684	0	55	0	55	0	90,739	0	0	0	2,976	11/15/2058
869504-AA-8	SPSS 2011-1A A		09/15/2024	Paydown		34,971	34,971	34,929	34,950	0	21	0	21	0	34,971	0	0	0	1,290	11/15/2058
869504-AA-8	SPSS 2011-1A A		09/15/2024	Paydown		17,486	17,486	17,465	17,475	0	11	0	11	0	17,486	0	0	0	645	11/15/2058
869504-AA-8	SPSS 2011-1A A		09/15/2024	Paydown		41,965	41,965	41,915	41,940	0	26	0	26	0	41,965	0	0	0	1,549	11/15/2058
869504-AA-8	SPSS 2011-1A A		10/15/2024	Paydown		82,441	82,441	82,343	82,391	0	50	0	50	0	82,441	0	0	0	3,380	11/15/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
869504-AA-8	SPSS 2011-1A A		10/15/2024	Paydown		41,220	41,220	41,171	41,195	0	25	0	25	0	41,220	0	0	0	1,690	11/15/2058
869504-AA-8	SPSS 2011-1A A		10/15/2024	Paydown		98,929	98,929	98,811	98,869	0	60	0	60	0	98,929	0	0	0	4,056	11/15/2058
869504-AA-8	SPSS 2011-1A A		11/15/2024	Paydown		20,328	20,328	20,303	20,315	0	12	0	12	0	20,328	0	0	0	917	11/15/2058
869504-AA-8	SPSS 2011-1A A		11/15/2024	Paydown		10,164	10,164	10,152	10,158	0	6	0	6	0	10,164	0	0	0	458	11/15/2058
869504-AA-8	SPSS 2011-1A A		11/15/2024	Paydown		24,393	24,393	24,364	24,378	0	15	0	15	0	24,393	0	0	0	1,100	11/15/2058
869504-AA-8	SPSS 2011-1A A		12/15/2024	Paydown		25,078	25,078	25,048	25,063	0	15	0	15	0	25,078	0	0	0	1,234	11/15/2058
869504-AA-8	SPSS 2011-1A A		12/15/2024	Paydown		12,539	12,539	12,524	12,531	0	8	0	8	0	12,539	0	0	0	617	11/15/2058
869504-AA-8	SPSS 2011-1A A		12/15/2024	Paydown		30,093	30,093	30,058	30,075	0	18	0	18	0	30,093	0	0	0	1,481	11/15/2058
869507-AA-1	SPSS 2017-1A A		01/15/2024	Paydown		6,651	6,651	6,648	6,648	0	2	0	2	0	6,651	0	0	0	23	01/15/2071
869507-AA-1	SPSS 2017-1A A		01/15/2024	Paydown		6,651	6,651	6,648	6,648	0	2	0	2	0	6,651	0	0	0	23	01/15/2071
869507-AA-1	SPSS 2017-1A A		01/15/2024	Paydown		13,302	13,302	13,298	13,299	0	2	0	2	0	13,302	0	0	0	46	01/15/2071
869507-AA-1	SPSS 2017-1A A		02/15/2024	Paydown		11,783	11,783	11,777	11,779	0	4	0	4	0	11,783	0	0	0	82	01/15/2071
869507-AA-1	SPSS 2017-1A A		02/15/2024	Paydown		11,783	11,783	11,777	11,779	0	4	0	4	0	11,783	0	0	0	82	01/15/2071
869507-AA-1	SPSS 2017-1A A		02/15/2024	Paydown		23,566	23,566	23,560	23,562	0	4	0	4	0	23,566	0	0	0	165	01/15/2071
869507-AA-1	SPSS 2017-1A A		03/15/2024	Paydown		6,468	6,468	6,465	6,466	0	2	0	2	0	6,468	0	0	0	68	01/15/2071
869507-AA-1	SPSS 2017-1A A		03/15/2024	Paydown		6,468	6,468	6,465	6,466	0	2	0	2	0	6,468	0	0	0	68	01/15/2071
869507-AA-1	SPSS 2017-1A A		03/15/2024	Paydown		12,936	12,936	12,933	12,934	0	2	0	2	0	12,936	0	0	0	135	01/15/2071
869507-AA-1	SPSS 2017-1A A		04/15/2024	Paydown		11,586	11,586	11,580	11,582	0	4	0	4	0	11,586	0	0	0	162	01/15/2071
869507-AA-1	SPSS 2017-1A A		04/15/2024	Paydown		11,586	11,586	11,580	11,582	0	4	0	4	0	11,586	0	0	0	162	01/15/2071
869507-AA-1	SPSS 2017-1A A		04/15/2024	Paydown		23,172	23,172	23,167	23,168	0	4	0	4	0	23,172	0	0	0	324	01/15/2071
869507-AA-1	SPSS 2017-1A A		05/15/2024	Paydown		9,497	9,497	9,493	9,494	0	3	0	3	0	9,497	0	0	0	166	01/15/2071
869507-AA-1	SPSS 2017-1A A		05/15/2024	Paydown		9,497	9,497	9,493	9,494	0	3	0	3	0	9,497	0	0	0	166	01/15/2071
869507-AA-1	SPSS 2017-1A A		05/15/2024	Paydown		18,995	18,995	18,990	18,991	0	3	0	3	0	18,995	0	0	0	332	01/15/2071
869507-AA-1	SPSS 2017-1A A		06/15/2024	Paydown		7,007	7,007	7,003	7,004	0	3	0	3	0	7,007	0	0	0	147	01/15/2071
869507-AA-1	SPSS 2017-1A A		06/15/2024	Paydown		7,007	7,007	7,003	7,004	0	3	0	3	0	7,007	0	0	0	147	01/15/2071
869507-AA-1	SPSS 2017-1A A		06/15/2024	Paydown		14,014	14,014	14,010	14,011	0	3	0	3	0	14,014	0	0	0	294	01/15/2071
869507-AA-1	SPSS 2017-1A A		07/15/2024	Paydown		18,112	18,112	18,102	18,105	0	7	0	7	0	18,112	0	0	0	443	01/15/2071
869507-AA-1	SPSS 2017-1A A		07/15/2024	Paydown		18,112	18,112	18,102	18,105	0	7	0	7	0	18,112	0	0	0	443	01/15/2071
869507-AA-1	SPSS 2017-1A A		07/15/2024	Paydown		36,223	36,223	36,214	36,217	0	7	0	7	0	36,223	0	0	0	885	01/15/2071
869507-AA-1	SPSS 2017-1A A		08/15/2024	Paydown		4,757	4,757	4,754	4,755	0	2	0	2	0	4,757	0	0	0	133	01/15/2071
869507-AA-1	SPSS 2017-1A A		08/15/2024	Paydown		4,757	4,757	4,754	4,755	0	2	0	2	0	4,757	0	0	0	133	01/15/2071
869507-AA-1	SPSS 2017-1A A		08/15/2024	Paydown		9,514	9,514	9,511	9,512	0	2	0	2	0	9,514	0	0	0	266	01/15/2071
869507-AA-1	SPSS 2017-1A A		09/15/2024	Paydown		6,236	6,236	6,233	6,233	0	2	0	2	0	6,236	0	0	0	196	01/15/2071
869507-AA-1	SPSS 2017-1A A		09/15/2024	Paydown		6,236	6,236	6,233	6,233	0	2	0	2	0	6,236	0	0	0	196	01/15/2071
869507-AA-1	SPSS 2017-1A A		09/15/2024	Paydown		12,471	12,471	12,468	12,469	0	2	0	2	0	12,471	0	0	0	392	01/15/2071
869507-AA-1	SPSS 2017-1A A		10/15/2024	Paydown		6,775	6,775	6,772	6,772	0	2	0	2	0	6,775	0	0	0	237	01/15/2071
869507-AA-1	SPSS 2017-1A A		10/15/2024	Paydown		6,775	6,775	6,772	6,772	0	2	0	2	0	6,775	0	0	0	237	01/15/2071
869507-AA-1	SPSS 2017-1A A		10/15/2024	Paydown		13,550	13,550	13,547	13,547	0	2	0	2	0	13,550	0	0	0	473	01/15/2071
869507-AA-1	SPSS 2017-1A A		11/15/2024	Paydown		17,917	17,917	17,909	17,911	0	7	0	7	0	17,917	0	0	0	688	01/15/2071
869507-AA-1	SPSS 2017-1A A		11/15/2024	Paydown		17,917	17,917	17,909	17,911	0	7	0	7	0	17,917	0	0	0	688	01/15/2071
869507-AA-1	SPSS 2017-1A A		11/15/2024	Paydown		35,835	35,835	35,826	35,828	0	7	0	7	0	35,835	0	0	0	1,376	01/15/2071
87246Y-AC-0	NUVEEN FINANCE LLC		11/01/2024	Maturity		720,000	720,000	750,409	729,638	0	(9,638)	0	(9,638)	0	720,000	0	0	0	29,700	11/01/2024
87264A-BS-3	T-MOBILE USA		03/25/2024	GOLDMAN SACHS		1,341,315	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(158,685)	(158,685)	24,281	02/15/2029
87264A-BV-6	T-MOBILE USA		03/25/2024	GOLDMAN SACHS		1,383,900	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(116,100)	(116,100)	22,781	04/15/2029
87264A-DC-6	T-MOBILE USA		10/18/2024	SUSQUEHANNA INTL GROUP		1,906,041	1,799,000	1,796,391	1,796,276	0	(3)	0	(3)	0	1,796,273	0	109,768	109,768	114,074	01/15/2034
87285#-AA-7	COSTCO WHOLESALE		01/15/2024	Redemption		48,734	48,734	50,219	49,010	0	(276)	0	(276)	0	48,734	0	0	0	305	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		02/15/2024	Redemption		49,041	49,041	50,535	49,319	0	(277)	0	(277)	0	49,041	0	0	0	614	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		03/15/2024	Redemption		49,350	49,350	50,853	49,629	0	(279)	0	(279)	0	49,350	0	0	0	927	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		04/15/2024	Redemption		49,661	49,661	51,174	49,942	0	(281)	0	(281)	0	49,661	0	0	0	1,243	06/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87285#-AA-7	COSTCO WHOLESALE		05/15/2024	Redemption		49,974	49,974	51,496	50,257	0	(283)	0	(283)	0	49,974	0	0	0	1,564	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		06/15/2024	Redemption		50,289	50,289	51,821	50,573	0	(284)	0	(284)	0	50,289	0	0	0	1,888	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		07/15/2024	Redemption		50,606	50,606	52,147	50,892	0	(286)	0	(286)	0	50,606	0	0	0	2,217	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		08/15/2024	Redemption		50,924	50,924	52,476	51,212	0	(288)	0	(288)	0	50,924	0	0	0	2,615	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		09/15/2024	Redemption		51,245	51,245	52,806	51,535	0	(290)	0	(290)	0	51,245	0	0	0	2,952	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		10/15/2024	Redemption		51,568	51,568	53,139	51,860	0	(292)	0	(292)	0	51,568	0	0	0	3,293	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		11/15/2024	Redemption		51,893	51,893	53,474	52,186	0	(294)	0	(294)	0	51,893	0	0	0	3,639	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		12/15/2024	Redemption		52,220	52,220	53,811	52,515	0	(295)	0	(295)	0	52,220	0	0	0	3,988	06/15/2027
87305Q-CF-6	TTX		01/15/2024	Maturity		5,000,000	5,000,000	4,991,117	4,999,773	0	227	0	227	0	5,000,000	0	0	0	103,750	01/15/2024
87305Q-CF-6	TTX		01/15/2024	Maturity		10,000,000	10,000,000	9,969,300	9,999,545	0	455	0	455	0	10,000,000	0	0	0	207,500	01/15/2024
87612B-BS-0	TARGA RESOURCES PARTNERS		03/25/2024	GOLDMAN SACHS		669,543	700,000	718,375	713,978	0	(418)	0	(418)	0	713,560	0	(44,017)	(44,017)	22,371	02/01/2031
87612B-BU-5	TARGA RESOURCES PARTNERS		03/25/2024	GOLDMAN SACHS		2,694,000	3,000,000	2,565,870	2,618,352	0	8,764	0	8,764	0	2,627,117	0	66,883	66,883	84,000	01/15/2032
87612B-BU-5	TARGA RESOURCES PARTNERS		04/09/2024	MORGAN STANLEY		893,220	1,000,000	901,019	901,268	0	2,689	0	2,689	0	903,956	0	(10,736)	(10,736)	29,556	01/15/2032
87612G-AA-9	TARGA RESOURCES CORP		03/01/2024	BNP PARIBAS		5,498,437	6,103,000	6,091,709	6,092,744	0	144	0	144	0	6,092,889	0	(594,452)	(594,452)	152,372	02/01/2033
87612G-AE-1	TARGA RESOURCES CORP		10/25/2024	DEUTSCHE BANK		1,878,705	1,788,000	1,784,049	1,783,974	0	359	0	359	0	1,784,333	0	94,372	94,372	106,602	03/01/2029
88031J-AB-2	TENASKA GEORGIA PARTNERS		02/01/2024	Redemption		61,672	61,672	61,664	61,668	0	5	0	5	0	61,672	0	0	0	2,929	02/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS		02/01/2024	Redemption		989,091	989,091	1,166,788	1,090,372	0	(101,281)	0	(101,281)	0	989,091	0	0	0	46,982	02/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS		05/14/2024	BROOKE RE2		981,319	900,300	900,175	900,234	0	(107)	0	(107)	0	900,127	0	81,192	81,192	67,235	02/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS		08/01/2024	Redemption		989,091	989,091	1,166,788	1,090,372	0	(101,281)	0	(101,281)	0	989,091	0	0	0	93,964	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA		03/30/2024	Redemption		763,535	763,535	799,790	766,656	0	(3,121)	0	(3,121)	0	763,535	0	0	0	11,680	03/30/2024
88033G-CZ-1	TENET HEALTHCARE		03/05/2024	Call 100.0000		1,000,000	1,000,000	965,255	975,774	0	1,951	0	1,951	0	977,725	0	22,275	22,275	33,042	01/01/2026
88033G-CZ-1	TENET HEALTHCARE		03/05/2024	Call 100.0000		1,000,000	1,000,000	965,255	975,774	0	1,951	0	1,951	0	977,725	0	22,275	22,275	33,042	01/01/2026
88033G-DQ-0	TENET HEALTHCARE		03/19/2024	GOLDMAN SACHS		538,613	542,000	530,039	530,768	0	269	0	269	0	531,037	0	7,576	7,576	8,853	06/15/2030
88033G-DQ-0	TENET HEALTHCARE		03/19/2024	GOLDMAN SACHS		538,613	542,000	530,039	530,768	0	269	0	269	0	531,037	0	7,576	7,576	8,853	06/15/2030
88033G-DQ-0	TENET HEALTHCARE		03/19/2024	GOLDMAN SACHS		538,613	542,000	530,039	530,768	0	269	0	269	0	531,037	0	7,576	7,576	8,853	06/15/2030
88033G-DQ-0	TENET HEALTHCARE		03/20/2024	UBS WARBURG		207,480	208,000	203,410	203,690	0	105	0	105	0	203,794	0	3,686	3,686	3,433	06/15/2030
88033G-DQ-0	TENET HEALTHCARE		03/20/2024	UBS WARBURG		207,480	208,000	203,410	203,690	0	105	0	105	0	203,794	0	3,686	3,686	3,433	06/15/2030
88033G-DQ-0	TENET HEALTHCARE		03/20/2024	UBS WARBURG		207,480	208,000	203,410	203,690	0	105	0	105	0	203,794	0	3,686	3,686	3,433	06/15/2030
88033G-DT-4	TENET HEALTHCARE		06/25/2024	Tax Free Exchange		1,273,083	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	23,083	23,083	51,563	05/15/2031
880451-AW-9	TENNESSEE GAS PIPELINE		05/14/2024	BROOKE RE2		1,204,532	1,050,000	1,243,755	1,188,608	0	(4,697)	0	(4,697)	0	1,183,910	0	20,622	20,622	36,396	06/15/2032
88105#-AA-3	TERRAFORM PHOENIX I		03/31/2024	Redemption		68,503	68,503	68,503	68,503	0	0	0	0	0	68,503	0	0	0	579	12/31/2043
88105#-AA-3	TERRAFORM PHOENIX I		06/28/2024	Redemption		115,393	115,393	115,393	115,393	0	0	0	0	0	115,393	0	0	0	975	12/31/2043
88105#-AA-3	TERRAFORM PHOENIX I		09/30/2024	Redemption		119,648	119,648	119,648	119,648	0	0	0	0	0	119,648	0	0	0	3,033	12/31/2043
88105#-AA-3	TERRAFORM PHOENIX I		12/01/2024	Redemption		64,339	64,339	64,339	64,339	0	0	0	0	0	64,339	0	0	0	1,631	12/31/2043
88150*-AD-5	TERRENO REALTY		07/14/2024	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	564,063	07/14/2024
881943-AD-6	TEVT 2023-1 A3		03/06/2024	STONEX FINANCIAL INC		1,514,412	1,506,000	1,505,893	1,506,000	0	(107)	0	(107)	0	1,505,893	0	8,520	8,520	17,555	06/20/2028
88315L-AE-8	TMCL 2020-1A A		01/20/2024	Paydown		38,683	38,683	38,677	38,679	0	5	0	5	0	38,683	0	0	0	88	08/21/2045
88315L-AE-8	TMCL 2020-1A A		02/20/2024	Paydown		38,906	38,906	38,900	38,902	0	5	0	5	0	38,906	0	0	0	177	08/21/2045
88315L-AE-8	TMCL 2020-1A A		03/20/2024	Paydown		35,349	35,349	35,343	35,345	0	4	0	4	0	35,349	0	0	0	241	08/21/2045
88315L-AE-8	TMCL 2020-1A A		04/20/2024	Paydown		36,681	36,681	36,675	36,677	0	4	0	4	0	36,681	0	0	0	334	08/21/2045
88315L-AE-8	TMCL 2020-1A A		05/20/2024	Paydown		37,132	37,132	37,125	37,127	0	4	0	4	0	37,132	0	0	0	422	08/21/2045
88315L-AE-8	TMCL 2020-1A A		06/20/2024	Paydown		36,397	36,397	36,391	36,393	0	4	0	4	0	36,397	0	0	0	497	08/21/2045
88315L-AE-8	TMCL 2020-1A A		07/20/2024	Paydown		32,330	32,330	32,325	32,327	0	4	0	4	0	32,330	0	0	0	515	08/21/2045
88315L-AE-8	TMCL 2020-1A A		08/20/2024	Paydown		35,189	35,189	35,183	35,185	0	4	0	4	0	35,189	0	0	0	640	08/21/2045
88315L-AE-8	TMCL 2020-1A A		09/20/2024	Paydown		34,539	34,539	34,533	34,535	0	4	0	4	0	34,539	0	0	0	707	08/21/2045
88315L-AE-8	TMCL 2020-1A A		10/20/2024	Paydown		38,573	38,573	38,566	38,568	0	4	0	4	0	38,573	0	0	0	878	08/21/2045
88315L-AE-8	TMCL 2020-1A A		11/20/2024	Paydown		36,617	36,617	36,611	36,612	0	4	0	4	0	36,617	0	0	0	916	08/21/2045
88315L-AE-8	TMCL 2020-1A A		12/20/2024	Paydown		36,890	36,890	36,884	36,886	0	4	0	4	0	36,890	0	0	0	1,007	08/21/2045
88315L-AF-5	TMCL 2020-1A B		01/20/2024	Paydown		36,834	36,834	36,822	36,834	0	0	0	0	0	36,834	0	0	0	152	08/21/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88315L-AF-5	TMCL 2020-1A B		02/20/2024	Paydown		37,046	37,046	37,035	37,046	0	0	0	0	0	37,046	0	0	0	305	08/21/2045
88315L-AF-5	TMCL 2020-1A B		03/20/2024	Paydown		33,659	33,659	33,648	33,659	0	0	0	0	0	33,659	0	0	0	416	08/21/2045
88315L-AF-5	TMCL 2020-1A B		04/20/2024	Paydown		34,928	34,928	34,917	34,928	0	0	0	0	0	34,928	0	0	0	575	08/21/2045
88315L-AF-5	TMCL 2020-1A B		05/20/2024	Paydown		35,356	35,356	35,345	35,356	0	0	0	0	0	35,356	0	0	0	728	08/21/2045
88315L-AF-5	TMCL 2020-1A B		06/20/2024	Paydown		34,657	34,657	34,646	34,657	0	0	0	0	0	34,657	0	0	0	856	08/21/2045
88315L-AF-5	TMCL 2020-1A B		07/20/2024	Paydown		30,785	30,785	30,775	30,785	0	0	0	0	0	30,785	0	0	0	887	08/21/2045
88315L-AF-5	TMCL 2020-1A B		08/20/2024	Paydown		33,506	33,506	33,496	33,506	0	0	0	0	0	33,506	0	0	0	1,103	08/21/2045
88315L-AF-5	TMCL 2020-1A B		09/20/2024	Paydown		32,888	32,888	32,878	32,888	0	0	0	0	0	32,888	0	0	0	1,219	08/21/2045
88315L-AF-5	TMCL 2020-1A B		10/20/2024	Paydown		36,729	36,729	36,717	36,729	0	0	0	0	0	36,729	0	0	0	1,512	08/21/2045
88315L-AF-5	TMCL 2020-1A B		10/21/2024	ATHENE ANNUITY		2,121,162	2,166,388	2,165,700	2,166,388	0	0	0	0	0	2,166,388	0	(45,227)	(45,227)	89,475	08/21/2045
883203-BU-4	TEXTRON		03/01/2024	Maturity		5,000,000	5,000,000	4,990,050	4,999,289	0	711	0	711	0	5,000,000	0	0	0	107,500	03/01/2024
883203-CA-7	TEXTRON		02/09/2024	BARCLAYS CAPITAL		3,282,101	3,490,000	3,535,425	3,516,526	0	(463)	0	(463)	0	3,516,062	0	(233,962)	(233,962)	55,200	09/17/2029
88576N-AB-4	HENDR 2006-1A A2		01/15/2024	Paydown		4,155	4,155	4,153	4,154	0	1	0	1	0	4,155	0	0	0	19	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		02/15/2024	Paydown		100,168	100,168	100,117	100,153	0	15	0	15	0	100,168	0	0	0	928	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		03/15/2024	Paydown		20,299	20,299	20,289	20,296	0	3	0	3	0	20,299	0	0	0	282	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		04/15/2024	Paydown		136,097	136,097	136,028	136,077	0	20	0	20	0	136,097	0	0	0	2,522	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		05/15/2024	Paydown		32,800	32,800	32,784	32,796	0	5	0	5	0	32,800	0	0	0	760	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		06/15/2024	Paydown		18,348	18,348	18,338	18,345	0	3	0	3	0	18,348	0	0	0	510	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		07/15/2024	Paydown		16,710	16,710	16,702	16,708	0	2	0	2	0	16,710	0	0	0	542	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		08/15/2024	Paydown		52,691	52,691	52,664	52,684	0	8	0	8	0	52,691	0	0	0	1,953	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		09/15/2024	Paydown		31,436	31,436	31,420	31,432	0	5	0	5	0	31,436	0	0	0	1,311	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		10/15/2024	Paydown		9,981	9,981	9,976	9,980	0	1	0	1	0	9,981	0	0	0	462	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		11/15/2024	Paydown		13,671	13,671	13,664	13,669	0	2	0	2	0	13,671	0	0	0	697	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		12/15/2024	Paydown		58,005	58,005	57,976	57,997	0	8	0	8	0	58,005	0	0	0	3,225	03/15/2047
88576N-AM-0	HENDR 2007-2A A2		02/15/2024	Paydown		34,373	34,373	34,346	34,356	0	16	0	16	0	34,373	0	0	0	356	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		03/15/2024	Paydown		18,375	18,375	18,361	18,367	0	9	0	9	0	18,375	0	0	0	285	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		04/15/2024	Paydown		23,961	23,961	23,943	23,950	0	11	0	11	0	23,961	0	0	0	496	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		05/15/2024	Paydown		640	640	639	640	0	0	0	0	0	640	0	0	0	17	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		06/15/2024	Paydown		21,583	21,583	21,566	21,573	0	10	0	10	0	21,583	0	0	0	670	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		08/15/2024	Paydown		34,892	34,892	34,865	34,875	0	17	0	17	0	34,892	0	0	0	1,445	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		10/15/2024	Paydown		4,209	4,209	4,205	4,207	0	2	0	2	0	4,209	0	0	0	218	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		11/15/2024	Paydown		28,499	28,499	28,477	28,486	0	14	0	14	0	28,499	0	0	0	1,622	06/15/2048
88576P-AD-5	HENDR 2004-A A2		01/15/2024	Paydown		15,029	15,029	15,028	15,029	0	0	0	0	0	15,029	0	0	0	69	09/15/2045
88576P-AD-5	HENDR 2004-A A2		02/15/2024	Paydown		36,585	36,585	36,583	36,585	0	1	0	1	0	36,585	0	0	0	338	09/15/2045
88576P-AD-5	HENDR 2004-A A2		03/15/2024	Paydown		23,613	23,613	23,611	23,613	0	0	0	0	0	23,613	0	0	0	327	09/15/2045
88576P-AD-5	HENDR 2004-A A2		04/15/2024	Paydown		23,675	23,675	23,673	23,675	0	0	0	0	0	23,675	0	0	0	437	09/15/2045
88576P-AD-5	HENDR 2004-A A2		05/15/2024	Paydown		34,530	34,530	34,527	34,529	0	0	0	0	0	34,530	0	0	0	797	09/15/2045
88576P-AD-5	HENDR 2004-A A2		06/15/2024	Paydown		46,332	46,332	46,329	46,332	0	1	0	1	0	46,332	0	0	0	1,283	09/15/2045
88576P-AD-5	HENDR 2004-A A2		07/15/2024	Paydown		18,882	18,882	18,881	18,882	0	0	0	0	0	18,882	0	0	0	610	09/15/2045
88576P-AD-5	HENDR 2004-A A2		08/15/2024	Paydown		18,953	18,953	18,951	18,952	0	0	0	0	0	18,953	0	0	0	700	09/15/2045
88576P-AD-5	HENDR 2004-A A2		10/15/2024	Paydown		17,131	17,131	17,130	17,131	0	0	0	0	0	17,131	0	0	0	791	09/15/2045
88576P-AD-5	HENDR 2004-A A2		11/15/2024	Paydown		15,520	15,520	15,519	15,520	0	0	0	0	0	15,520	0	0	0	788	09/15/2045
88576P-AD-5	HENDR 2004-A A2		12/15/2024	Paydown		46,080	46,080	46,076	46,079	0	1	0	1	0	46,080	0	0	0	2,552	09/15/2045
88576U-AA-0	HENDR 2008-2A A		01/15/2024	Paydown		9,448	9,448	9,444	9,446	0	2	0	2	0	9,448	0	0	0	49	11/15/2037
88576U-AA-0	HENDR 2008-2A A		01/15/2024	Paydown		28,344	28,344	28,332	28,339	0	5	0	5	0	28,344	0	0	0	148	11/15/2037
88576U-AA-0	HENDR 2008-2A A		02/15/2024	Paydown		18,599	18,599	18,591	18,595	0	3	0	3	0	18,599	0	0	0	194	11/15/2037
88576U-AA-0	HENDR 2008-2A A		02/15/2024	Paydown		55,796	55,796	55,773	55,786	0	10	0	10	0	55,796	0	0	0	583	11/15/2037
88576U-AA-0	HENDR 2008-2A A		03/15/2024	Paydown		15,194	15,194	15,188	15,191	0	3	0	3	0	15,194	0	0	0	238	11/15/2037
88576U-AA-0	HENDR 2008-2A A		03/15/2024	Paydown		45,582	45,582	45,563	45,574	0	8	0	8	0	45,582	0	0	0	715	11/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88576U-AA-0	HENDR 2008-2A A		04/15/2024	Paydown		13,821	13,821	13,815	13,818	0	2	0	2	0	13,821	0	0	0	289	11/15/2037
88576U-AA-0	HENDR 2008-2A A		04/15/2024	Paydown		41,462	41,462	41,444	41,454	0	7	0	7	0	41,462	0	0	0	867	11/15/2037
88576U-AA-0	HENDR 2008-2A A		05/15/2024	Paydown		25,279	25,279	25,268	25,274	0	4	0	4	0	25,279	0	0	0	660	11/15/2037
88576U-AA-0	HENDR 2008-2A A		05/15/2024	Paydown		75,836	75,836	75,803	75,822	0	13	0	13	0	75,836	0	0	0	1,981	11/15/2037
88576U-AA-0	HENDR 2008-2A A		06/15/2024	Paydown		18,344	18,344	18,336	18,341	0	3	0	3	0	18,344	0	0	0	575	11/15/2037
88576U-AA-0	HENDR 2008-2A A		06/15/2024	Paydown		55,032	55,032	55,009	55,022	0	10	0	10	0	55,032	0	0	0	1,725	11/15/2037
88576U-AA-0	HENDR 2008-2A A		07/15/2024	Paydown		13,814	13,814	13,808	13,811	0	2	0	2	0	13,814	0	0	0	505	11/15/2037
88576U-AA-0	HENDR 2008-2A A		07/15/2024	Paydown		41,442	41,442	41,424	41,434	0	7	0	7	0	41,442	0	0	0	1,516	11/15/2037
88576U-AA-0	HENDR 2008-2A A		08/15/2024	Paydown		21,434	21,434	21,425	21,430	0	4	0	4	0	21,434	0	0	0	896	11/15/2037
88576U-AA-0	HENDR 2008-2A A		08/15/2024	Paydown		64,303	64,303	64,276	64,291	0	11	0	11	0	64,303	0	0	0	2,688	11/15/2037
88576U-AA-0	HENDR 2008-2A A		09/15/2024	Paydown		11,399	11,399	11,394	11,397	0	2	0	2	0	11,399	0	0	0	536	11/15/2037
88576U-AA-0	HENDR 2008-2A A		09/15/2024	Paydown		34,197	34,197	34,183	34,191	0	6	0	6	0	34,197	0	0	0	1,608	11/15/2037
88576U-AA-0	HENDR 2008-2A A		10/15/2024	Paydown		38,258	38,258	38,242	38,251	0	7	0	7	0	38,258	0	0	0	1,999	11/15/2037
88576U-AA-0	HENDR 2008-2A A		10/15/2024	Paydown		114,775	114,775	114,726	114,754	0	20	0	20	0	114,775	0	0	0	5,997	11/15/2037
88576U-AA-0	HENDR 2008-2A A		11/15/2024	Paydown		23,550	23,550	23,540	23,546	0	4	0	4	0	23,550	0	0	0	1,354	11/15/2037
88576U-AA-0	HENDR 2008-2A A		11/15/2024	Paydown		70,650	70,650	70,620	70,638	0	13	0	13	0	70,650	0	0	0	4,061	11/15/2037
88576U-AA-0	HENDR 2008-2A A		12/15/2024	Paydown		9,424	9,424	9,420	9,423	0	2	0	2	0	9,424	0	0	0	591	11/15/2037
88576U-AA-0	HENDR 2008-2A A		12/15/2024	Paydown		28,273	28,273	28,261	28,268	0	5	0	5	0	28,273	0	0	0	1,773	11/15/2037
88576X-AA-4	HENDR 2010-1A A		01/15/2024	Paydown		39,537	39,537	39,526	39,534	0	3	0	3	0	39,537	0	0	0	183	07/15/2059
88576X-AA-4	HENDR 2010-1A A		02/15/2024	Paydown		27,750	27,750	27,742	27,748	0	2	0	2	0	27,750	0	0	0	257	07/15/2059
88576X-AA-4	HENDR 2010-1A A		03/15/2024	Paydown		28,441	28,441	28,433	28,439	0	2	0	2	0	28,441	0	0	0	395	07/15/2059
88576X-AA-4	HENDR 2010-1A A		04/15/2024	Paydown		45,003	45,003	44,991	44,999	0	3	0	3	0	45,003	0	0	0	834	07/15/2059
88576X-AA-4	HENDR 2010-1A A		05/15/2024	Paydown		21,196	21,196	21,190	21,194	0	2	0	2	0	21,196	0	0	0	491	07/15/2059
88576X-AA-4	HENDR 2010-1A A		06/15/2024	Paydown		38,693	38,693	38,683	38,691	0	3	0	3	0	38,693	0	0	0	1,076	07/15/2059
88576X-AA-4	HENDR 2010-1A A		07/15/2024	Paydown		34,740	34,740	34,731	34,738	0	3	0	3	0	34,740	0	0	0	1,127	07/15/2059
88576X-AA-4	HENDR 2010-1A A		08/15/2024	Paydown		37,783	37,783	37,773	37,780	0	3	0	3	0	37,783	0	0	0	1,400	07/15/2059
88576X-AA-4	HENDR 2010-1A A		09/15/2024	Paydown		34,330	34,330	34,321	34,328	0	3	0	3	0	34,330	0	0	0	1,432	07/15/2059
88576X-AA-4	HENDR 2010-1A A		10/15/2024	Paydown		58,260	58,260	58,244	58,255	0	4	0	4	0	58,260	0	0	0	2,699	07/15/2059
88576X-AA-4	HENDR 2010-1A A		11/15/2024	Paydown		45,857	45,857	45,845	45,853	0	3	0	3	0	45,857	0	0	0	2,337	07/15/2059
88576X-AA-4	HENDR 2010-1A A		12/15/2024	Paydown		28,545	28,545	28,537	28,543	0	2	0	2	0	28,545	0	0	0	1,587	07/15/2059
887367-AA-8	TIMES SQUARE HOTEL TRUST		01/01/2024	Redemption		40,022	40,022	44,507	41,540	0	(1,518)	0	(1,518)	0	40,022	0	0	0	284	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		02/01/2024	Redemption		40,306	40,306	44,824	41,835	0	(1,529)	0	(1,529)	0	40,306	0	0	0	573	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		03/01/2024	Redemption		40,593	40,593	45,143	42,133	0	(1,540)	0	(1,540)	0	40,593	0	0	0	865	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		04/01/2024	Redemption		40,882	40,882	45,464	42,433	0	(1,551)	0	(1,551)	0	40,882	0	0	0	1,162	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		05/01/2024	Redemption		41,173	41,173	45,788	42,735	0	(1,562)	0	(1,562)	0	41,173	0	0	0	1,463	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		06/01/2024	Redemption		41,466	41,466	46,113	43,039	0	(1,573)	0	(1,573)	0	41,466	0	0	0	1,768	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		07/01/2024	Redemption		41,761	41,761	46,442	43,345	0	(1,584)	0	(1,584)	0	41,761	0	0	0	2,077	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		08/01/2024	Redemption		42,058	42,058	46,772	43,653	0	(1,595)	0	(1,595)	0	42,058	0	0	0	2,391	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		09/01/2024	Redemption		42,357	42,357	47,105	43,964	0	(1,607)	0	(1,607)	0	42,357	0	0	0	2,709	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		10/01/2024	Redemption		42,658	42,658	47,440	44,277	0	(1,618)	0	(1,618)	0	42,658	0	0	0	3,032	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		11/01/2024	Redemption		42,962	42,962	47,777	44,592	0	(1,630)	0	(1,630)	0	42,962	0	0	0	3,359	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		12/01/2024	Redemption		43,268	43,268	48,117	44,909	0	(1,641)	0	(1,641)	0	43,268	0	0	0	3,690	08/01/2026
887389-AJ-3	TIMKEN CO		06/24/2024	Call 100.0000		3,403,000	3,403,000	3,320,964	3,392,523	0	7,215	0	7,215	0	3,399,738	0	3,262	3,262	107,324	09/01/2024
88947E-AT-7	TOLL BROTHERS FINANCE		08/15/2024	ATHENE ANNUITY		4,915,188	5,000,000	5,207,500	5,115,979	0	(17,360)	0	(17,360)	0	5,098,618	0	(183,431)	(183,431)	217,500	02/15/2028
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2024	Redemption		92,948	92,948	97,363	96,584	0	(3,636)	0	(3,636)	0	92,948	0	0	0	2,672	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2024	Redemption		80,685	80,685	84,517	83,841	0	(3,156)	0	(3,156)	0	80,685	0	0	0	2,320	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2024	Redemption		55,034	55,034	57,648	57,187	0	(2,153)	0	(2,153)	0	55,034	0	0	0	1,582	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2024	Redemption		205,359	205,359	215,113	213,392	0	(8,033)	0	(8,033)	0	205,359	0	0	0	11,808	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2024	Redemption		178,265	178,265	186,732	185,238	0	(6,973)	0	(6,973)	0	178,265	0	0	0	10,250	09/30/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2024	Redemption		121,592	121,592	127,367	126,348	0	(4,756)	0	(4,756)	0	121,592	0	0	0	6,992	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		03/30/2024	Redemption		26,735	26,735	27,456	27,301	0	(567)	0	(567)	0	26,735	0	0	0	652	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		03/30/2024	Redemption		40,102	40,102	40,102	40,102	0	0	0	0	0	40,102	0	0	0	977	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2024	Redemption		55,015	55,015	56,499	56,181	0	(1,166)	0	(1,166)	0	55,015	0	0	0	2,682	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2024	Redemption		82,522	82,522	82,522	82,522	0	0	0	0	0	82,522	0	0	0	4,023	09/30/2039
89176L-AE-4	TPMT		09/26/2024	ATHENE ANNUITY		7,491,944	8,569,000	7,523,145	7,684,000	0	34,228	0	34,228	0	7,718,228	0	(226,284)	(226,284)	263,318	03/25/2058
89236T-LD-5	TOYOTA MOTOR CREDIT		04/02/2024	Credit Agricol		1,009,310	1,000,000	999,100	999,068	0	67	0	67	0	999,135	0	10,175	10,175	20,100	11/20/2026
89255#-AA-9	VANDERBILT UNIVERSITY		01/01/2024	Redemption		3,132	3,132	3,132	3,132	0	0	0	0	0	3,132	0	0	0	13	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		01/01/2024	Redemption		2,349	2,349	2,349	2,349	0	0	0	0	0	2,349	0	0	0	10	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		02/01/2024	Redemption		3,145	3,145	3,145	3,145	0	0	0	0	0	3,145	0	0	0	26	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		02/01/2024	Redemption		2,358	2,358	2,358	2,358	0	0	0	0	0	2,358	0	0	0	19	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		03/01/2024	Redemption		3,157	3,157	3,157	3,157	0	0	0	0	0	3,157	0	0	0	39	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		03/01/2024	Redemption		2,368	2,368	2,368	2,368	0	0	0	0	0	2,368	0	0	0	29	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		04/01/2024	Redemption		3,170	3,170	3,170	3,170	0	0	0	0	0	3,170	0	0	0	52	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		04/01/2024	Redemption		2,378	2,378	2,378	2,378	0	0	0	0	0	2,378	0	0	0	39	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		05/01/2024	Redemption		3,183	3,183	3,183	3,183	0	0	0	0	0	3,183	0	0	0	65	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		05/01/2024	Redemption		2,388	2,388	2,388	2,388	0	0	0	0	0	2,388	0	0	0	49	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		06/01/2024	Redemption		3,196	3,196	3,196	3,196	0	0	0	0	0	3,196	0	0	0	79	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		06/01/2024	Redemption		2,397	2,397	2,397	2,397	0	0	0	0	0	2,397	0	0	0	59	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		07/01/2024	Redemption		3,210	3,210	3,210	3,210	0	0	0	0	0	3,210	0	0	0	92	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		07/01/2024	Redemption		2,407	2,407	2,407	2,407	0	0	0	0	0	2,407	0	0	0	69	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		08/01/2024	Redemption		3,223	3,223	3,223	3,223	0	0	0	0	0	3,223	0	0	0	106	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		08/01/2024	Redemption		2,417	2,417	2,417	2,417	0	0	0	0	0	2,417	0	0	0	79	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		09/01/2024	Redemption		5,300	5,300	5,300	5,300	0	0	0	0	0	5,300	0	0	0	196	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		09/01/2024	Redemption		3,975	3,975	3,975	3,975	0	0	0	0	0	3,975	0	0	0	147	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		10/01/2024	Redemption		5,322	5,322	5,322	5,322	0	0	0	0	0	5,322	0	0	0	218	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		10/01/2024	Redemption		3,991	3,991	3,991	3,991	0	0	0	0	0	3,991	0	0	0	164	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		11/01/2024	Redemption		5,344	5,344	5,344	5,344	0	0	0	0	0	5,344	0	0	0	241	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		11/01/2024	Redemption		4,008	4,008	4,008	4,008	0	0	0	0	0	4,008	0	0	0	181	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		12/01/2024	Redemption		5,366	5,366	5,366	5,366	0	0	0	0	0	5,366	0	0	0	264	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		12/01/2024	Redemption		4,024	4,024	4,024	4,024	0	0	0	0	0	4,024	0	0	0	198	07/01/2048
89307#-AA-7	TRANS BAY CABLE		03/30/2024	Redemption		94,600	94,600	94,600	94,600	0	0	0	0	0	94,600	0	0	0	693	06/30/2047
89307#-AA-7	TRANS BAY CABLE		03/30/2024	Redemption		94,600	94,600	94,600	94,600	0	0	0	0	0	94,600	0	0	0	693	06/30/2047
89307#-AA-7	TRANS BAY CABLE		06/30/2024	Redemption		107,500	107,500	107,500	107,500	0	0	0	0	0	107,500	0	0	0	1,575	06/30/2047
89307#-AA-7	TRANS BAY CABLE		06/30/2024	Redemption		107,500	107,500	107,500	107,500	0	0	0	0	0	107,500	0	0	0	1,575	06/30/2047
89307#-AA-7	TRANS BAY CABLE		09/30/2024	Redemption		141,900	141,900	141,900	141,900	0	0	0	0	0	141,900	0	0	0	3,118	06/30/2047
89307#-AA-7	TRANS BAY CABLE		09/30/2024	Redemption		141,900	141,900	141,900	141,900	0	0	0	0	0	141,900	0	0	0	3,118	06/30/2047
89307#-AA-7	TRANS BAY CABLE		12/30/2024	Redemption		86,000	86,000	86,000	86,000	0	0	0	0	0	86,000	0	0	0	2,520	06/30/2047
89307#-AA-7	TRANS BAY CABLE		12/30/2024	Redemption		86,000	86,000	86,000	86,000	0	0	0	0	0	86,000	0	0	0	2,520	06/30/2047
893574-AB-9	TRANSCONT GAS PL		03/25/2024	GOLDMAN SACHS		8,220,467	8,280,000	8,686,616	8,627,320	0	(3,078)	0	(3,078)	0	8,624,242	0	(403,775)	(403,775)	275,724	08/15/2041
893647-BE-6	TRANSDIGM		02/27/2024	Call 97.0000		727,500	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	21,094	03/15/2026
893647-BE-6	TRANSDIGM		02/27/2024	Call 97.0000		1,212,500	1,250,000	1,265,625	1,251,535	0	(1,192)	0	(1,192)	0	1,250,343	0	0	0	34,813	03/15/2026
893647-BE-6	TRANSDIGM		02/27/2024	Call 97.0000		970,000	1,000,000	1,002,500	1,000,071	0	(83)	0	(83)	0	999,988	0	0	0	28,137	03/15/2026
89566E-AB-4	TRI-STATE		01/31/2024	Redemption		1,496,185	1,496,185	1,729,615	1,719,757	0	(223,572)	0	(223,572)	0	1,496,185	0	0	0	53,444	07/31/2033
898813-AP-5	TUCSON ELECTRIC POWER		12/16/2024	Call 100.0000		9,500,000	9,500,000	9,468,935	9,495,494	0	3,066	0	3,066	0	9,498,560	0	1,440	1,440	362,992	03/15/2025
90117P-AC-9	AOTA 2015-1211 A1A2		03/27/2024	JP MORGAN		4,821,094	5,000,000	5,259,180	5,045,351	0	(7,703)	0	(7,703)	0	5,037,648	0	(216,554)	(216,554)	48,756	08/10/2035
90117P-AC-9	AOTA 2015-1211 A1A2		11/25/2024	BANK OF AMERICA		3,935,156	4,000,000	4,207,344	4,036,281	0	(22,497)	0	(22,497)	0	4,013,784	0	(78,628)	(78,628)	170,105	08/10/2035
902494-AX-1	TYSON FOODS		03/07/2024	GOLDMAN SACHS		4,960,700	5,000,000	5,155,800	5,007,971	0	(4,069)	0	(4,069)	0	5,003,902	0	(43,202)	(43,202)	113,014	08/15/2024
902738-AA-7	UNIVERSITY OF IOWA		01/15/2024	Redemption		34,119	34,119	34,119	34,119	0	0	0	0	0	34,119	0	0	0	91	03/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902738-AA-7	UNIVERSITY OF IOWA		01/15/2024	Redemption		14,623	14,623	14,623	14,623	0	0	0	0	0	14,623	0	0	0	39	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		02/15/2024	Redemption		34,210	34,210	34,210	34,210	0	0	0	0	0	34,210	0	0	0	182	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		02/15/2024	Redemption		14,661	14,661	14,661	14,661	0	0	0	0	0	14,661	0	0	0	78	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		03/15/2024	Redemption		34,301	34,301	34,301	34,301	0	0	0	0	0	34,301	0	0	0	274	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		03/15/2024	Redemption		14,700	14,700	14,700	14,700	0	0	0	0	0	14,700	0	0	0	117	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		04/15/2024	Redemption		34,392	34,392	34,392	34,392	0	0	0	0	0	34,392	0	0	0	366	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		04/15/2024	Redemption		14,739	14,739	14,739	14,739	0	0	0	0	0	14,739	0	0	0	157	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		05/15/2024	Redemption		34,483	34,483	34,483	34,483	0	0	0	0	0	34,483	0	0	0	458	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		05/15/2024	Redemption		14,779	14,779	14,779	14,779	0	0	0	0	0	14,779	0	0	0	196	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		06/15/2024	Redemption		34,575	34,575	34,575	34,575	0	0	0	0	0	34,575	0	0	0	551	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		06/15/2024	Redemption		14,818	14,818	14,818	14,818	0	0	0	0	0	14,818	0	0	0	236	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		07/15/2024	Redemption		34,667	34,667	34,667	34,667	0	0	0	0	0	34,667	0	0	0	645	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		07/15/2024	Redemption		14,857	14,857	14,857	14,857	0	0	0	0	0	14,857	0	0	0	277	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		08/15/2024	Redemption		34,759	34,759	34,759	34,759	0	0	0	0	0	34,759	0	0	0	739	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		08/15/2024	Redemption		14,897	14,897	14,897	14,897	0	0	0	0	0	14,897	0	0	0	317	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		09/15/2024	Redemption		34,852	34,852	34,852	34,852	0	0	0	0	0	34,852	0	0	0	834	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		09/15/2024	Redemption		14,936	14,936	14,936	14,936	0	0	0	0	0	14,936	0	0	0	357	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		10/15/2024	Redemption		34,944	34,944	34,944	34,944	0	0	0	0	0	34,944	0	0	0	929	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		10/15/2024	Redemption		14,976	14,976	14,976	14,976	0	0	0	0	0	14,976	0	0	0	398	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		11/15/2024	Redemption		35,037	35,037	35,037	35,037	0	0	0	0	0	35,037	0	0	0	1,025	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		11/15/2024	Redemption		15,016	15,016	15,016	15,016	0	0	0	0	0	15,016	0	0	0	439	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		12/15/2024	Redemption		35,130	35,130	35,130	35,130	0	0	0	0	0	35,130	0	0	0	1,121	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		12/15/2024	Redemption		15,056	15,056	15,056	15,056	0	0	0	0	0	15,056	0	0	0	480	03/15/2036
90320W-AG-8	UPMC		03/06/2024	BANK OF AMERICA		1,234,415	1,232,000	1,232,000	1,232,000	0	0	0	0	0	1,232,000	0	2,415	2,415	19,471	05/15/2033
90363B-AA-8	USTA NATIONAL TENNIS		01/08/2024	Redemption		167,739	167,739	167,739	167,739	0	0	0	0	0	167,739	0	0	0	2,608	09/08/2024
90363B-AA-8	USTA NATIONAL TENNIS		07/08/2024	Redemption		170,347	170,347	170,347	170,347	0	0	0	0	0	170,347	0	0	0	5,298	09/08/2024
90363B-AA-8	USTA NATIONAL TENNIS		09/08/2024	Redemption		172,996	172,996	172,996	172,996	0	0	0	0	0	172,996	0	0	0	6,277	09/08/2024
90363B-AB-6	USTA NATIONAL TENNIS		01/08/2024	Redemption		82,401	82,401	82,401	82,401	0	0	0	0	0	82,401	0	0	0	1,681	09/08/2039
90363B-AB-6	USTA NATIONAL TENNIS		01/08/2024	Redemption		123,602	123,602	123,602	123,602	0	0	0	0	0	123,602	0	0	0	2,521	09/08/2039
90363B-AB-6	USTA NATIONAL TENNIS		01/08/2024	Redemption		123,602	123,602	123,602	123,602	0	0	0	0	0	123,602	0	0	0	2,521	09/08/2039
90363B-AB-6	USTA NATIONAL TENNIS		07/08/2024	Redemption		84,082	84,082	84,082	84,082	0	0	0	0	0	84,082	0	0	0	3,431	09/08/2039
90363B-AB-6	USTA NATIONAL TENNIS		07/08/2024	Redemption		126,123	126,123	126,123	126,123	0	0	0	0	0	126,123	0	0	0	5,146	09/08/2039
90363B-AB-6	USTA NATIONAL TENNIS		07/08/2024	Redemption		126,123	126,123	126,123	126,123	0	0	0	0	0	126,123	0	0	0	5,146	09/08/2039
90363B-AB-6	USTA NATIONAL TENNIS		09/01/2024	RILA		3,659,777	3,659,777	3,659,777	3,659,777	0	0	0	0	0	3,659,777	0	0	0	171,302	09/08/2039
907818-DR-6	UNION PACIFIC RAILROAD		02/15/2024	Maturity		1,975,000	1,975,000	1,791,645	1,972,115	0	2,885	0	2,885	0	1,975,000	0	0	0	36,004	02/15/2024
907818-DR-6	UNION PACIFIC RAILROAD		02/15/2024	Maturity		762,000	762,000	691,175	760,886	0	1,114	0	1,114	0	762,000	0	0	0	13,891	02/15/2024
907818-EQ-7	UNION PACIFIC RAILROAD		10/24/2024	GOLDMAN SACHS		432,290	500,000	532,229	526,245	0	(1,327)	0	(1,327)	0	524,917	0	(92,627)	(92,627)	20,000	09/15/2037
907825-AA-1	UNION PACIFIC RR		05/14/2024	Redemption		30,891	30,891	30,544	30,757	0	134	0	134	0	30,891	0	0	0	498	05/14/2026
907825-AA-1	UNION PACIFIC RR		05/14/2024	Redemption		359,514	359,514	347,639	355,078	0	4,436	0	4,436	0	359,514	0	0	0	5,801	05/14/2026
90783V-AA-3	UNION PACIFIC RR		01/02/2024	Redemption		245,291	245,291	245,291	245,291	0	0	0	0	0	245,291	0	0	0	6,233	01/02/2029
90783V-AA-3	UNION PACIFIC RR		01/02/2024	Redemption		465,953	465,953	487,248	485,008	0	(19,056)	0	(19,056)	0	465,953	0	0	0	11,840	01/02/2029
90783V-AA-3	UNION PACIFIC RR		01/02/2024	Redemption		656,107	656,107	656,107	656,107	0	0	0	0	0	656,107	0	0	0	16,672	01/02/2029
90783V-AA-3	UNION PACIFIC RR		07/02/2024	Redemption		832	832	832	832	0	0	0	0	0	832	0	0	0	42	01/02/2029
90783V-AA-3	UNION PACIFIC RR		07/02/2024	Redemption		591	591	618	615	0	(24)	0	(24)	0	591	0	0	0	30	01/02/2029
90783V-AA-3	UNION PACIFIC RR		07/02/2024	Redemption		311	311	311	311	0	0	0	0	0	311	0	0	0	16	01/02/2029
90783W-AA-1	UNION PACIFIC RR		01/02/2024	Redemption		503,634	503,634	503,634	503,634	0	0	0	0	0	503,634	0	0	0	14,772	07/02/2030
90783W-AA-1	UNION PACIFIC RR		01/02/2024	Redemption		167,878	167,878	167,878	167,878	0	0	0	0	0	167,878	0	0	0	4,924	07/02/2030
90783X-AA-9	UNION PACIFIC RR		01/02/2024	Redemption		69,420	69,420	78,039	77,627	0	(8,207)	0	(8,207)	0	69,420	0	0	0	2,144	01/02/2031
90783X-AA-9	UNION PACIFIC RR		01/02/2024	Redemption		807,462	807,462	879,017	872,714	0	(65,252)	0	(65,252)	0	807,462	0	0	0	24,934	01/02/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90783X-AA-9	UNION PACIFIC RR		07/02/2024	Redemption		3,740	3,740	4,204	4,182	0	(442)	0	(442)	0	3,740	0	0	0	231	01/02/2031
90783X-AA-9	UNION PACIFIC RR		07/02/2024	Redemption		43,502	43,502	47,357	47,017	0	(3,515)	0	(3,515)	0	43,502	0	0	0	2,687	01/02/2031
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A		01/05/2024	Redemption		144,038	144,038	144,038	144,038	0	0	0	0	0	144,038	0	0	0	0	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A		04/15/2024	Redemption		144,038	144,038	144,038	144,038	0	0	0	0	0	144,038	0	0	0	4,401	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A		07/15/2024	Redemption		144,038	144,038	144,038	144,038	0	0	0	0	0	144,038	0	0	0	6,516	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A		10/15/2024	Redemption		144,038	144,038	144,038	144,038	0	0	0	0	0	144,038	0	0	0	8,632	10/15/2027
90932L-AJ-6	UNITED AIRLINES INC		07/01/2024	Redemption		35,146	35,146	35,146	35,146	0	0	0	0	0	35,146	0	0	0	1,161	01/15/2036
90932L-AJ-6	UNITED AIRLINES INC		07/03/2024	JANE STREET ES		1,510,080	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	10,080	10,080	90,625	01/15/2036
90932P-AA-6	UNTD AIR 2014-1		04/11/2024	Redemption		147,366	147,366	142,277	145,309	0	2,057	0	2,057	0	147,366	0	0	0	2,947	04/11/2026
90932P-AA-6	UNTD AIR 2014-1		10/11/2024	Redemption		146,888	146,888	141,816	144,838	0	2,050	0	2,050	0	146,888	0	0	0	5,876	04/11/2026
91159H-HG-8	US BANCORP		01/30/2024	Maturity		2,500,000	2,500,000	2,497,300	2,499,858	0	142	0	142	0	2,500,000	0	0	0	46,250	01/30/2024
91324P-DX-7	UNITEDHEALTH GROUP		09/26/2024	BANK OF AMERICA		356,736	400,000	391,696	393,527	0	703	0	703	0	394,230	0	(37,494)	(37,494)	6,933	05/15/2030
91324P-DX-7	UNITEDHEALTH GROUP		10/08/2024	CITICORP		352,836	400,000	391,696	393,527	0	736	0	736	0	394,263	0	(41,427)	(41,427)	7,200	05/15/2030
91324P-DX-7	UNITEDHEALTH GROUP		10/15/2024	MILLENNIUM ADVISORS		352,636	400,000	388,224	390,778	0	1,072	0	1,072	0	391,850	0	(39,214)	(39,214)	7,356	05/15/2030
91324P-DX-7	UNITEDHEALTH GROUP		10/16/2024	UBS WARBURG		353,060	400,000	388,224	390,778	0	1,076	0	1,076	0	391,854	0	(38,794)	(38,794)	7,378	05/15/2030
91324P-DX-7	UNITEDHEALTH GROUP		10/24/2024	MORGAN STANLEY		348,996	400,000	388,224	390,778	0	1,107	0	1,107	0	391,885	0	(42,889)	(42,889)	7,556	05/15/2030
913903-BA-7	UNIVERSAL HEALTH SVCS		03/25/2024	GOLDMAN SACHS		8,148,500	10,000,000	9,974,000	9,980,174	0	380	0	380	0	9,980,555	0	(1,832,055)	(1,832,055)	185,500	01/15/2032
91412N-AF-7	UNIV OF CHICAGO		06/11/2024	DIRECT		50,000	50,000	54,283	52,412	0	(180)	0	(180)	0	52,232	0	(2,232)	(2,232)	3,472	10/01/2030
918204-BC-1	VF CORP		05/31/2024	JP MORGAN		921,937	1,142,000	1,246,836	1,211,016	0	(4,552)	0	(4,552)	0	1,206,464	0	(284,527)	(284,527)	20,588	04/23/2030
918204-BC-1	VF CORP		06/04/2024	JP MORGAN		777,791	953,000	1,040,485	1,010,594	0	(3,849)	0	(3,849)	0	1,006,744	0	(228,953)	(228,953)	17,337	04/23/2030
918204-BC-1	VF CORP		06/11/2024	JP MORGAN		1,553,108	1,905,000	2,090,013	2,026,872	0	(8,536)	0	(8,536)	0	2,018,336	0	(465,227)	(465,227)	35,748	04/23/2030
918286-AC-9	VSTNA 2018-A C		01/20/2024	Paydown		28,504	28,504	28,501	28,501	0	4	0	4	0	28,504	0	0	0	95	02/20/2036
918286-AC-9	VSTNA 2018-A C		02/20/2024	Paydown		33,119	33,119	33,115	33,115	0	4	0	4	0	33,119	0	0	0	222	02/20/2036
918286-AC-9	VSTNA 2018-A C		03/20/2024	Paydown		37,615	37,615	37,610	37,611	0	5	0	5	0	37,615	0	0	0	378	02/20/2036
918286-AC-9	VSTNA 2018-A C		04/20/2024	Paydown		51,786	51,786	51,779	51,780	0	6	0	6	0	51,786	0	0	0	694	02/20/2036
918286-AC-9	VSTNA 2018-A C		05/20/2024	Paydown		27,196	27,196	27,192	27,192	0	3	0	3	0	27,196	0	0	0	456	02/20/2036
918286-AC-9	VSTNA 2018-A C		06/20/2024	Paydown		20,556	20,556	20,554	20,554	0	3	0	3	0	20,556	0	0	0	413	02/20/2036
918286-AC-9	VSTNA 2018-A C		07/20/2024	Paydown		23,123	23,123	23,120	23,120	0	3	0	3	0	23,123	0	0	0	542	02/20/2036
918286-AC-9	VSTNA 2018-A C		08/20/2024	Paydown		23,966	23,966	23,963	23,963	0	3	0	3	0	23,966	0	0	0	642	02/20/2036
918286-AC-9	VSTNA 2018-A C		09/20/2024	Paydown		33,184	33,184	33,180	33,180	0	4	0	4	0	33,184	0	0	0	1,001	02/20/2036
918286-AC-9	VSTNA 2018-A C		10/20/2024	Paydown		670,315	670,315	670,227	670,231	0	84	0	84	0	670,315	0	0	0	22,456	02/20/2036
918288-AC-5	VSTNA 2017-A C		01/20/2024	Paydown		30,082	30,082	30,082	30,082	0	0	0	0	0	30,082	0	0	0	73	03/20/2035
918288-AC-5	VSTNA 2017-A C		02/20/2024	Paydown		29,273	29,273	29,273	29,273	0	0	0	0	0	29,273	0	0	0	143	03/20/2035
918288-AC-5	VSTNA 2017-A C		03/20/2024	Paydown		714,315	714,315	714,314	714,315	0	1	0	1	0	714,315	0	0	0	6,337	03/20/2035
91845#-AA-2	VERIZON COMMUNICATIONS		01/15/2024	Redemption		33,989	33,989	33,989	33,989	0	0	0	0	0	33,989	0	0	0	108	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		01/15/2024	Redemption		33,989	33,989	33,989	33,989	0	0	0	0	0	33,989	0	0	0	108	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		02/15/2024	Redemption		34,097	34,097	34,097	34,097	0	0	0	0	0	34,097	0	0	0	217	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		02/15/2024	Redemption		34,097	34,097	34,097	34,097	0	0	0	0	0	34,097	0	0	0	217	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		03/15/2024	Redemption		34,206	34,206	34,206	34,206	0	0	0	0	0	34,206	0	0	0	326	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		03/15/2024	Redemption		34,206	34,206	34,206	34,206	0	0	0	0	0	34,206	0	0	0	326	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		04/15/2024	Redemption		34,314	34,314	34,314	34,314	0	0	0	0	0	34,314	0	0	0	436	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		04/15/2024	Redemption		34,314	34,314	34,314	34,314	0	0	0	0	0	34,314	0	0	0	436	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		05/15/2024	Redemption		34,423	34,423	34,423	34,423	0	0	0	0	0	34,423	0	0	0	547	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		05/15/2024	Redemption		34,423	34,423	34,423	34,423	0	0	0	0	0	34,423	0	0	0	547	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		06/15/2024	Redemption		35,686	35,686	35,686	35,686	0	0	0	0	0	35,686	0	0	0	680	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		06/15/2024	Redemption		35,686	35,686	35,686	35,686	0	0	0	0	0	35,686	0	0	0	680	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		07/15/2024	Redemption		35,800	35,800	35,800	35,800	0	0	0	0	0	35,800	0	0	0	796	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		07/15/2024	Redemption		35,800	35,800	35,800	35,800	0	0	0	0	0	35,800	0	0	0	796	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		08/15/2024	Redemption		35,913	35,913	35,913	35,913	0	0	0	0	0	35,913	0	0	0	913	05/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91845#-AA-2	VERIZON COMMUNICATIONS		08/15/2024	Redemption		35,913	35,913	35,913	35,913	0	0	0	0	0	35,913	0	0	0	913	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		09/01/2024	RILA		7,176,201	7,176,201	7,176,201	7,176,201	0	0	0	0	0	7,176,201	0	0	0	194,529	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		09/15/2024	Redemption		36,027	36,027	36,027	36,027	0	0	0	0	0	36,027	0	0	0	1,030	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		10/15/2024	Redemption		36,142	36,142	36,142	36,142	0	0	0	0	0	36,142	0	0	0	1,148	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		11/15/2024	Redemption		36,257	36,257	36,257	36,257	0	0	0	0	0	36,257	0	0	0	1,267	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		12/15/2024	Redemption		36,372	36,372	36,372	36,372	0	0	0	0	0	36,372	0	0	0	1,386	05/15/2035
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		01/15/2024	Redemption		86,104	86,104	86,104	86,104	0	0	0	0	0	86,104	0	0	0	260	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		01/15/2024	Redemption		40,520	40,520	40,520	40,520	0	0	0	0	0	40,520	0	0	0	122	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		02/15/2024	Redemption		86,364	86,364	86,364	86,364	0	0	0	0	0	86,364	0	0	0	521	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		02/15/2024	Redemption		40,642	40,642	40,642	40,642	0	0	0	0	0	40,642	0	0	0	245	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		03/15/2024	Redemption		86,625	86,625	86,625	86,625	0	0	0	0	0	86,625	0	0	0	784	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		03/15/2024	Redemption		40,765	40,765	40,765	40,765	0	0	0	0	0	40,765	0	0	0	369	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		04/15/2024	Redemption		40,888	40,888	40,888	40,888	0	0	0	0	0	40,888	0	0	0	493	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		04/15/2024	Redemption		86,886	86,886	86,886	86,886	0	0	0	0	0	86,886	0	0	0	1,048	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		05/15/2024	Redemption		87,148	87,148	87,148	87,148	0	0	0	0	0	87,148	0	0	0	1,315	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		05/15/2024	Redemption		41,011	41,011	41,011	41,011	0	0	0	0	0	41,011	0	0	0	619	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		06/15/2024	Redemption		87,411	87,411	87,411	87,411	0	0	0	0	0	87,411	0	0	0	1,582	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		06/15/2024	Redemption		41,135	41,135	41,135	41,135	0	0	0	0	0	41,135	0	0	0	745	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		07/15/2024	Redemption		87,675	87,675	87,675	87,675	0	0	0	0	0	87,675	0	0	0	1,851	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		07/15/2024	Redemption		41,259	41,259	41,259	41,259	0	0	0	0	0	41,259	0	0	0	871	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		08/15/2024	Redemption		87,939	87,939	87,939	87,939	0	0	0	0	0	87,939	0	0	0	2,122	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		08/15/2024	Redemption		41,383	41,383	41,383	41,383	0	0	0	0	0	41,383	0	0	0	999	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		09/01/2024	RILA		20,780,130	20,780,130	20,780,130	20,780,130	0	0	0	0	0	20,780,130	0	0	0	534,927	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		09/15/2024	Redemption		42,929	42,929	42,929	42,929	0	0	0	0	0	42,929	0	0	0	1,166	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		10/15/2024	Redemption		43,058	43,058	43,058	43,058	0	0	0	0	0	43,058	0	0	0	1,299	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		11/15/2024	Redemption		43,188	43,188	43,188	43,188	0	0	0	0	0	43,188	0	0	0	1,433	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		12/15/2024	Redemption		43,318	43,318	43,318	43,318	0	0	0	0	0	43,318	0	0	0	1,568	08/15/2036
91863*-AA-3	VPC SYNTHESIS CLASS A-1		03/29/2024	Redemption		120,920	120,920	120,920	120,920	0	0	0	0	0	120,920	0	0	0	1,957	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		05/16/2024	Paydown		1,293,663	1,293,663	1,293,663	1,293,663	0	0	0	0	0	1,293,663	0	0	0	41,438	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		05/16/2024	Redemption		275,227	275,227	275,227	275,227	0	0	0	0	0	275,227	0	0	0	8,816	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		09/13/2024	Paydown		821,656	821,656	821,656	821,656	0	0	0	0	0	821,656	0	0	0	42,086	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		12/06/2024	Redemption		228,661	228,661	228,661	228,661	0	0	0	0	0	228,661	0	0	0	17,631	06/11/2028
92277G-AG-2	VENTAS REALTY		10/21/2024	ATHENE ANNUITY		7,148,305	7,200,000	7,569,966	7,386,281	0	(82,900)	0	(82,900)	0	7,303,381	0	(155,075)	(155,075)	376,200	01/15/2026
92343V-CQ-5	VERIZON COMMUNICATIONS		04/01/2024	MORGAN STANLEY		934,650	1,000,000	889,346	897,467	0	1,790	0	1,790	0	899,258	0	35,392	35,392	18,578	11/01/2034
92343V-CV-4	VERIZON COMMUNICATIONS		03/25/2024	GOLDMAN SACHS		4,765,956	5,200,000	4,932,243	4,991,187	0	2,855	0	2,855	0	4,994,042	0	(228,086)	(228,086)	155,501	01/15/2036
92343V-GJ-7	VERIZON COMMUNICATIONS		03/25/2024	GOLDMAN SACHS		4,620,328	5,436,000	5,413,658	5,419,181	0	600	0	600	0	5,419,782	0	(799,453)	(799,453)	71,619	03/21/2031
92343V-GJ-7	VERIZON COMMUNICATIONS		03/25/2024	GOLDMAN SACHS		4,620,328	5,436,000	5,413,658	5,419,181	0	600	0	600	0	5,419,782	0	(799,453)	(799,453)	71,619	03/21/2031
92345Y-AD-8	VERISK ANALYTICS		06/07/2024	Call 95.7090		2,038,602	2,130,000	2,150,427	2,138,841	0	(3,096)	0	(3,096)	0	2,135,745	0	0	0	7,463	06/15/2025
92345Y-AF-3	VERISK ANALYTICS		03/05/2024	SUSQUEHANNA INTL GROUP		693,303	719,000	716,958	717,694	0	71	0	71	0	717,765	0	(24,462)	(24,462)	14,170	03/15/2029
92348K-BC-6	VZMT 2022-7 A1A		11/20/2024	Paydown		2,130,000	2,130,000	2,129,621	2,129,818	0	182	0	182	0	2,130,000	0	0	0	102,116	11/22/2027
92564R-AB-1	VICI PROPERTIES		11/21/2024	BARCLAYS CAPITAL		958,380	1,000,000	1,020,390	1,011,872	0	(2,517)	0	(2,517)	0	1,009,355	0	(50,975)	(50,975)	45,094	12/01/2029
92564R-AE-5	VICI PROPERTIES		08/15/2024	ATHENE ANNUITY		9,414,407	10,000,000	9,602,500	9,719,648	0	23,282	0	23,282	0	9,742,930	0	(328,523)	(328,523)	412,500	08/15/2030
927804-FQ-2	VIRGINIA ELECTRIC & POWER		02/15/2024	Maturity		2,000,000	2,000,000	2,039,721	1,999,914	0	86	0	86	0	2,000,000	0	0	0	34,500	02/15/2024
927804-FQ-2	VIRGINIA ELECTRIC & POWER		02/15/2024	Maturity		3,000,000	3,000,000	2,993,940	2,999,747	0	253	0	253	0	3,000,000	0	0	0	51,750	02/15/2024
92783#-AA-4	VIRGINIA INTERNATIONAL		01/02/2024	Redemption		952	952	952	952	0	0	0	0	0	952	0	0	0	0	06/30/2030
92783#-AA-4	VIRGINIA INTERNATIONAL		03/31/2024	Redemption		241,396	241,396	241,396	241,396	0	0	0	0	0	241,396	0	0	0	2,372	06/30/2030
92783#-AA-4	VIRGINIA INTERNATIONAL		06/30/2024	Redemption		244,036	244,036	244,036	244,036	0	0	0	0	0	244,036	0	0	0	4,795	06/30/2030
92783#-AA-4	VIRGINIA INTERNATIONAL		09/30/2024	Redemption		246,705	246,705	246,705	246,705	0	0	0	0	0	246,705	0	0	0	7,272	06/30/2030
92783#-AA-4	VIRGINIA INTERNATIONAL		12/31/2024	Redemption		219,280	219,280	219,280	219,280	0	0	0	0	0	219,280	0	0	0	8,961	06/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
928388-AA-1	VISTA RIDGE		03/31/2024	Redemption		63,690	63,690	63,690	63,690	0	0	0	0	0	63,690	0	0	0	409	10/14/2049
928388-AA-1	VISTA RIDGE		06/30/2024	Redemption		63,990	63,990	63,990	63,990	0	0	0	0	0	63,990	0	0	0	822	10/14/2049
928388-AA-1	VISTA RIDGE		09/30/2024	Redemption		65,734	65,734	65,734	65,734	0	0	0	0	0	65,734	0	0	0	1,267	10/14/2049
928388-AA-1	VISTA RIDGE		12/31/2024	Redemption		64,539	64,539	64,539	64,539	0	0	0	0	0	64,539	0	0	0	1,659	10/14/2049
92840V-AF-9	VISTRA OPERATIONS		09/10/2024	ATHENE ANNUITY		991,610	1,000,000	1,041,250	1,005,487	0	(5,487)	0	(5,487)	0	1,000,000	0	(8,391)	(8,391)	55,556	07/31/2027
929160-AZ-2	VULCAN MATERIALS		03/25/2024	GOLDMAN SACHS		165,727	181,000	180,497	180,656	0	9	0	9	0	180,665	0	(14,937)	(14,937)	2,041	06/01/2030
929227-3N-4	WAMU 2003-S5 CB1		01/01/2024	Paydown		5,387	5,387	5,293	4,487	0	900	0	900	0	5,387	0	0	0	25	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		02/01/2024	Paydown		5,415	5,415	5,320	4,510	0	905	0	905	0	5,415	0	0	0	50	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		03/01/2024	Paydown		5,443	5,443	5,347	4,533	0	910	0	910	0	5,443	0	0	0	75	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		04/01/2024	Paydown		5,471	5,471	5,375	4,556	0	914	0	914	0	5,471	0	0	0	100	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		05/01/2024	Paydown		5,499	5,499	5,402	4,580	0	919	0	919	0	5,499	0	0	0	126	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		06/01/2024	Paydown		141,117	141,117	138,645	117,530	0	23,587	0	23,587	0	141,117	0	0	0	3,881	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		09/01/2024	Paydown		5,879	5,879	5,776	4,897	0	983	0	983	0	5,879	0	0	0	243	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		10/01/2024	Paydown		5,908	5,908	5,805	4,921	0	988	0	988	0	5,908	0	0	0	271	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		11/01/2024	Paydown		5,936	5,936	5,832	4,944	0	992	0	992	0	5,936	0	0	0	299	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		12/01/2024	Paydown		5,991	5,991	5,886	4,990	0	1,001	0	1,001	0	5,991	0	0	0	330	06/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		01/01/2024	Paydown		1,435	1,435	1,382	1,395	0	40	0	40	0	1,435	0	0	0	7	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		01/01/2024	Paydown		718	718	691	697	0	20	0	20	0	718	0	0	0	3	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		02/01/2024	Paydown		1,548	1,548	1,490	1,504	0	44	0	44	0	1,548	0	0	0	14	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		02/01/2024	Paydown		774	774	745	752	0	22	0	22	0	774	0	0	0	7	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		03/01/2024	Paydown		1,511	1,511	1,454	1,468	0	43	0	43	0	1,511	0	0	0	21	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		03/01/2024	Paydown		755	755	727	734	0	21	0	21	0	755	0	0	0	10	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		04/01/2024	Paydown		1,489	1,489	1,433	1,447	0	42	0	42	0	1,489	0	0	0	27	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		04/01/2024	Paydown		744	744	717	723	0	21	0	21	0	744	0	0	0	14	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		05/01/2024	Paydown		6,669	6,669	6,421	6,481	0	188	0	188	0	6,669	0	0	0	153	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		05/01/2024	Paydown		3,334	3,334	3,210	3,240	0	94	0	94	0	3,334	0	0	0	76	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		06/01/2024	Paydown		1,495	1,495	1,439	1,453	0	42	0	42	0	1,495	0	0	0	41	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		06/01/2024	Paydown		747	748	720	726	0	21	0	21	0	747	0	0	0	21	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		07/01/2024	Paydown		1,476	1,476	1,421	1,435	0	42	0	42	0	1,476	0	0	0	47	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		07/01/2024	Paydown		738	738	711	717	0	21	0	21	0	738	0	0	0	24	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		08/01/2024	Paydown		5,369	5,369	5,170	5,218	0	151	0	151	0	5,369	0	0	0	197	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		08/01/2024	Paydown		2,685	2,685	2,585	2,609	0	76	0	76	0	2,685	0	0	0	98	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		09/01/2024	Paydown		1,470	1,470	1,415	1,429	0	41	0	41	0	1,470	0	0	0	61	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		09/01/2024	Paydown		735	735	708	714	0	21	0	21	0	735	0	0	0	30	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		10/01/2024	Paydown		1,551	1,551	1,493	1,507	0	44	0	44	0	1,551	0	0	0	71	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		10/01/2024	Paydown		775	775	746	753	0	22	0	22	0	775	0	0	0	36	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		11/01/2024	Paydown		1,533	1,533	1,476	1,490	0	43	0	43	0	1,533	0	0	0	77	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		11/01/2024	Paydown		767	767	738	745	0	22	0	22	0	767	0	0	0	39	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		12/01/2024	Paydown		1,504	1,504	1,448	1,461	0	42	0	42	0	1,504	0	0	0	83	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		12/01/2024	Paydown		752	752	724	731	0	21	0	21	0	752	0	0	0	41	11/25/2033
92922F-MG-0	WAMU 2004-S1 B1		01/01/2024	Paydown		5,789	5,789	5,805	5,789	0	0	0	0	0	5,789	0	0	0	28	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		02/01/2024	Paydown		5,816	5,816	5,833	5,816	0	0	0	0	0	5,816	0	0	0	57	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		03/01/2024	Paydown		5,809	5,809	5,826	5,809	0	0	0	0	0	5,809	0	0	0	85	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		04/01/2024	Paydown		5,872	5,872	5,888	5,872	0	0	0	0	0	5,872	0	0	0	115	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		05/01/2024	Paydown		5,440	5,440	5,455	5,440	0	0	0	0	0	5,440	0	0	0	133	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		06/01/2024	Paydown		5,466	5,466	5,481	5,466	0	0	0	0	0	5,466	0	0	0	160	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		07/01/2024	Paydown		21,060	21,060	21,119	21,060	0	0	0	0	0	21,060	0	0	0	721	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		08/01/2024	Paydown		6,251	6,251	6,268	6,251	0	0	0	0	0	6,251	0	0	0	245	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		09/01/2024	Paydown		4,844	4,844	4,858	4,844	0	0	0	0	0	4,844	0	0	0	214	03/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92922F-MG-0	WAMU 2004-S1 B1		10/01/2024	Paydown		5,836	5,836	5,852	5,836	0	0	0	0	0	5,836	0	0	0	286	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		11/01/2024	Paydown		14,451	14,451	14,492	14,451	0	0	0	0	0	14,451	0	0	0	780	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		12/01/2024	Paydown		55,721	55,721	55,877	55,721	0	0	0	0	0	55,721	0	0	0	3,281	03/25/2034
92922F-MQ-8	WAMU 2004-RS1 A5		01/25/2024	Paydown		743	743	737	743	0	0	0	0	0	743	0	0	0	3	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		02/25/2024	Paydown		801	801	795	801	0	0	0	0	0	801	0	0	0	7	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		03/25/2024	Paydown		782	782	776	782	0	0	0	0	0	782	0	0	0	11	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		04/25/2024	Paydown		771	771	764	771	0	0	0	0	0	771	0	0	0	14	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		05/25/2024	Paydown		3,760	3,760	3,728	3,760	0	0	0	0	0	3,760	0	0	0	86	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		06/25/2024	Paydown		772	772	766	772	0	0	0	0	0	772	0	0	0	21	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		07/25/2024	Paydown		763	763	756	763	0	0	0	0	0	763	0	0	0	24	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		08/25/2024	Paydown		3,507	3,507	3,478	3,507	0	0	0	0	0	3,507	0	0	0	129	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		09/25/2024	Paydown		755	755	749	755	0	0	0	0	0	755	0	0	0	31	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		10/25/2024	Paydown		797	797	790	797	0	0	0	0	0	797	0	0	0	37	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		11/25/2024	Paydown		788	788	781	788	0	0	0	0	0	788	0	0	0	40	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		12/25/2024	Paydown		773	773	766	773	0	0	0	0	0	773	0	0	0	42	11/25/2033
92940P-AB-0	WESTROCK		12/06/2024	DIRECT		10,000,000	10,000,000	9,985,400	9,994,178	0	2,104	0	2,104	0	9,996,282	0	3,718	3,718	570,954	03/15/2026
92943G-AD-3	WR GRACE		09/10/2024	ATHENE ANNUITY		2,949,429	3,000,000	3,034,500	3,018,443	0	(3,615)	0	(3,615)	0	3,014,828	0	(65,400)	(65,400)	107,656	06/15/2027
92968#-AA-1	WAL-MART RIO GRANDE NJ		01/15/2024	Redemption		50,250	50,250	50,749	50,606	0	(357)	0	(357)	0	50,250	0	0	0	151	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		02/15/2024	Redemption		50,400	50,400	50,901	50,758	0	(358)	0	(358)	0	50,400	0	0	0	302	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		03/15/2024	Redemption		50,552	50,552	51,054	50,911	0	(359)	0	(359)	0	50,552	0	0	0	455	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		04/15/2024	Redemption		50,703	50,703	51,207	51,063	0	(360)	0	(360)	0	50,703	0	0	0	608	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		05/15/2024	Redemption		50,855	50,855	51,361	51,216	0	(361)	0	(361)	0	50,855	0	0	0	763	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		06/15/2024	Redemption		51,008	51,008	51,515	51,370	0	(362)	0	(362)	0	51,008	0	0	0	918	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		07/15/2024	Redemption		51,161	51,161	51,669	51,524	0	(363)	0	(363)	0	51,161	0	0	0	1,074	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		08/15/2024	Redemption		51,315	51,315	51,824	51,679	0	(364)	0	(364)	0	51,315	0	0	0	1,232	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		09/15/2024	Redemption		51,468	51,468	51,980	51,834	0	(365)	0	(365)	0	51,468	0	0	0	1,390	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		10/15/2024	Redemption		51,623	51,623	52,136	51,989	0	(366)	0	(366)	0	51,623	0	0	0	1,549	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		11/15/2024	Redemption		51,778	51,778	52,292	52,145	0	(368)	0	(368)	0	51,778	0	0	0	1,709	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		12/15/2024	Redemption		51,933	51,933	52,449	52,302	0	(369)	0	(369)	0	51,933	0	0	0	1,870	07/15/2037
92976G-AG-6	WACHOVIA BANK NA		03/06/2024	GOLDMAN SACHS		519,030	500,000	561,489	548,979	0	(508)	0	(508)	0	548,471	0	(29,441)	(29,441)	3,006	02/01/2037
92976G-AG-6	WACHOVIA BANK NA		05/14/2024	BROOKE RE2		7,490,789	7,379,000	8,286,452	8,101,835	0	(15,107)	0	(15,107)	0	8,086,728	0	(595,940)	(595,940)	123,506	02/01/2037
92984*-AA-5	WEC ENERGY GROUP		06/30/2024	Redemption		728,798	728,798	728,798	728,798	0	0	0	0	0	728,798	0	0	0	10,033	12/31/2032
92984*-AA-5	WEC ENERGY GROUP		12/31/2024	Redemption		536,563	536,563	536,563	536,563	0	0	0	0	0	536,563	0	0	0	14,764	12/31/2032
931142-FD-0	WAL-MART		04/02/2024	MORGAN STANLEY		953,760	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(46,240)	(46,240)	19,247	04/15/2033
93118@-AA-0	WAL-MART		01/15/2024	Redemption		23,369	23,369	23,939	23,577	0	(208)	0	(208)	0	23,369	0	0	0	111	11/15/2031
93118@-AA-0	WAL-MART		02/15/2024	Redemption		23,480	23,480	24,053	23,689	0	(209)	0	(209)	0	23,480	0	0	0	223	11/15/2031
93118@-AA-0	WAL-MART		03/15/2024	Redemption		23,591	23,591	24,167	23,801	0	(210)	0	(210)	0	23,591	0	0	0	336	11/15/2031
93118@-AA-0	WAL-MART		04/15/2024	Redemption		23,703	23,703	24,282	23,914	0	(211)	0	(211)	0	23,703	0	0	0	450	11/15/2031
93118@-AA-0	WAL-MART		05/15/2024	Redemption		23,816	23,816	24,397	24,028	0	(212)	0	(212)	0	23,816	0	0	0	566	11/15/2031
93118@-AA-0	WAL-MART		06/15/2024	Redemption		23,929	23,929	24,513	24,142	0	(213)	0	(213)	0	23,929	0	0	0	682	11/15/2031
93118@-AA-0	WAL-MART		07/15/2024	Redemption		24,043	24,043	24,630	24,257	0	(214)	0	(214)	0	24,043	0	0	0	799	11/15/2031
93118@-AA-0	WAL-MART		08/15/2024	Redemption		24,157	24,157	24,747	24,372	0	(215)	0	(215)	0	24,157	0	0	0	918	11/15/2031
93118@-AA-0	WAL-MART		09/01/2024	RILA		2,628,657	2,607,268	2,670,908	2,630,480	0	(1,823)	0	(1,823)	0	2,628,657	0	0	0	105,681	11/15/2031
93141#-AA-9	WALGREENS		01/15/2024	Redemption		12,196	12,196	12,196	12,196	0	0	0	0	0	12,196	0	0	0	64	09/15/2027
93141#-AA-9	WALGREENS		02/15/2024	Redemption		12,260	12,260	12,260	12,260	0	0	0	0	0	12,260	0	0	0	129	09/15/2027
93141#-AA-9	WALGREENS		03/15/2024	Redemption		12,324	12,324	12,324	12,324	0	0	0	0	0	12,324	0	0	0	194	09/15/2027
93141#-AA-9	WALGREENS		04/15/2024	Redemption		12,389	12,389	12,389	12,389	0	0	0	0	0	12,389	0	0	0	261	09/15/2027
93141#-AA-9	WALGREENS		05/15/2024	Redemption		12,454	12,454	12,454	12,454	0	0	0	0	0	12,454	0	0	0	327	09/15/2027
93141#-AA-9	WALGREENS		06/15/2024	Redemption		12,520	12,520	12,520	12,520	0	0	0	0	0	12,520	0	0	0	395	09/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93141#-AA-9	WALGREENS		07/15/2024	Redemption		12,585	12,585	12,585	12,585	0	0	0	0	0	12,585	0	0	0	463	09/15/2027
93141#-AA-9	WALGREENS		08/15/2024	Redemption		12,652	12,652	12,652	12,652	0	0	0	0	0	12,652	0	0	0	532	09/15/2027
93141#-AA-9	WALGREENS		09/15/2024	Redemption		12,718	12,718	12,718	12,718	0	0	0	0	0	12,718	0	0	0	602	09/15/2027
93141#-AA-9	WALGREENS		10/15/2024	Redemption		12,785	12,785	12,785	12,785	0	0	0	0	0	12,785	0	0	0	672	09/15/2027
93141#-AA-9	WALGREENS		11/15/2024	Redemption		12,852	12,852	12,852	12,852	0	0	0	0	0	12,852	0	0	0	743	09/15/2027
93141#-AA-9	WALGREENS		12/15/2024	Redemption		12,920	12,920	12,920	12,920	0	0	0	0	0	12,920	0	0	0	815	09/15/2027
93267*-AA-1	WAL-MART		01/15/2024	Redemption		49,551	49,551	49,551	49,551	0	0	0	0	0	49,551	0	0	0	137	07/15/2035
93267*-AA-1	WAL-MART		01/15/2024	Redemption		49,551	49,551	49,551	49,551	0	0	0	0	0	49,551	0	0	0	137	07/15/2035
93267*-AA-1	WAL-MART		02/15/2024	Redemption		49,688	49,688	49,688	49,688	0	0	0	0	0	49,688	0	0	0	275	07/15/2035
93267*-AA-1	WAL-MART		02/15/2024	Redemption		49,688	49,688	49,688	49,688	0	0	0	0	0	49,688	0	0	0	275	07/15/2035
93267*-AA-1	WAL-MART		03/15/2024	Redemption		49,825	49,825	49,825	49,825	0	0	0	0	0	49,825	0	0	0	414	07/15/2035
93267*-AA-1	WAL-MART		03/15/2024	Redemption		49,825	49,825	49,825	49,825	0	0	0	0	0	49,825	0	0	0	414	07/15/2035
93267*-AA-1	WAL-MART		04/15/2024	Redemption		49,963	49,963	49,963	49,963	0	0	0	0	0	49,963	0	0	0	553	07/15/2035
93267*-AA-1	WAL-MART		04/15/2024	Redemption		49,963	49,963	49,963	49,963	0	0	0	0	0	49,963	0	0	0	553	07/15/2035
93267*-AA-1	WAL-MART		05/15/2024	Redemption		50,101	50,101	50,101	50,101	0	0	0	0	0	50,101	0	0	0	693	07/15/2035
93267*-AA-1	WAL-MART		05/15/2024	Redemption		50,101	50,101	50,101	50,101	0	0	0	0	0	50,101	0	0	0	693	07/15/2035
93267*-AA-1	WAL-MART		06/15/2024	Redemption		50,240	50,240	50,240	50,240	0	0	0	0	0	50,240	0	0	0	834	07/15/2035
93267*-AA-1	WAL-MART		06/15/2024	Redemption		50,240	50,240	50,240	50,240	0	0	0	0	0	50,240	0	0	0	834	07/15/2035
93267*-AA-1	WAL-MART		07/15/2024	Redemption		50,379	50,379	50,379	50,379	0	0	0	0	0	50,379	0	0	0	976	07/15/2035
93267*-AA-1	WAL-MART		07/15/2024	Redemption		50,379	50,379	50,379	50,379	0	0	0	0	0	50,379	0	0	0	976	07/15/2035
93267*-AA-1	WAL-MART		08/15/2024	Redemption		50,518	50,518	50,518	50,518	0	0	0	0	0	50,518	0	0	0	1,118	07/15/2035
93267*-AA-1	WAL-MART		08/15/2024	Redemption		50,518	50,518	50,518	50,518	0	0	0	0	0	50,518	0	0	0	1,118	07/15/2035
93267*-AA-1	WAL-MART		09/15/2024	Redemption		50,658	50,658	50,658	50,658	0	0	0	0	0	50,658	0	0	0	1,261	07/15/2035
93267*-AA-1	WAL-MART		09/15/2024	Redemption		50,658	50,658	50,658	50,658	0	0	0	0	0	50,658	0	0	0	1,261	07/15/2035
93267*-AA-1	WAL-MART		10/15/2024	Redemption		50,798	50,798	50,798	50,798	0	0	0	0	0	50,798	0	0	0	1,405	07/15/2035
93267*-AA-1	WAL-MART		10/15/2024	Redemption		50,798	50,798	50,798	50,798	0	0	0	0	0	50,798	0	0	0	1,405	07/15/2035
93267*-AA-1	WAL-MART		11/15/2024	Redemption		50,939	50,939	50,939	50,939	0	0	0	0	0	50,939	0	0	0	1,550	07/15/2035
93267*-AA-1	WAL-MART		11/15/2024	Redemption		50,939	50,939	50,939	50,939	0	0	0	0	0	50,939	0	0	0	1,550	07/15/2035
93267*-AA-1	WAL-MART		12/15/2024	Redemption		51,080	51,080	51,080	51,080	0	0	0	0	0	51,080	0	0	0	1,696	07/15/2035
93267*-AA-1	WAL-MART		12/15/2024	Redemption		51,080	51,080	51,080	51,080	0	0	0	0	0	51,080	0	0	0	1,696	07/15/2035
933638-AA-6	WAMU 2006-AR19 1A		01/01/2024	Paydown		26,815	27,239	26,555	26,555	0	260	0	260	0	26,815	0	0	0	62	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		02/01/2024	Paydown		22,670	17,206	16,774	16,774	0	5,896	0	5,896	0	22,670	0	0	0	154	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		03/01/2024	Paydown		4,229	4,246	4,139	4,139	0	90	0	90	0	4,229	0	0	0	43	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		04/01/2024	Paydown		4,532	4,532	4,418	4,418	0	114	0	114	0	4,532	0	0	0	64	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		05/01/2024	Paydown		19,433	19,554	19,063	19,063	0	370	0	370	0	19,433	0	0	0	356	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		06/01/2024	Paydown		50,989	50,940	49,662	49,662	0	1,327	0	1,327	0	50,989	0	0	0	1,135	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		07/01/2024	Paydown		4,963	5,119	4,990	4,990	0	(27)	0	(27)	0	4,963	0	0	0	135	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		08/01/2024	Paydown		24,629	24,749	24,128	24,128	0	501	0	501	0	24,629	0	0	0	750	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		09/01/2024	Paydown		26,308	27,701	27,005	27,005	0	(697)	0	(697)	0	26,308	0	0	0	952	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		10/01/2024	Paydown		4,863	4,863	4,741	4,741	0	122	0	122	0	4,863	0	0	0	187	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		11/01/2024	Paydown		5,163	5,163	5,033	5,033	0	130	0	130	0	5,163	0	0	0	219	01/25/2047
933638-AA-6	WAMU 2006-AR19 1A		12/01/2024	Paydown		5,128	5,128	4,999	4,999	0	129	0	129	0	5,128	0	0	0	237	01/25/2047
939336-3P-6	WMALT 2005-2 2A1		01/01/2024	Paydown		2,586	3,073	2,632	74	0	2,512	0	2,512	0	2,586	0	0	0	15	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		02/01/2024	Paydown		2,596	2,829	2,423	68	0	2,528	0	2,528	0	2,596	0	0	0	27	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		03/01/2024	Paydown		2,596	2,903	2,486	70	0	2,526	0	2,526	0	2,596	0	0	0	41	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		04/01/2024	Paydown		2,607	2,838	2,430	68	0	2,538	0	2,538	0	2,607	0	0	0	53	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		05/01/2024	Paydown		2,617	2,848	2,439	69	0	2,549	0	2,549	0	2,617	0	0	0	66	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		06/01/2024	Paydown		2,628	2,895	2,480	70	0	2,558	0	2,558	0	2,628	0	0	0	81	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		07/01/2024	Paydown		2,704	2,967	2,541	72	0	2,632	0	2,632	0	2,704	0	0	0	96	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
939336-3P-6	WMALT 2005-2 2A1		08/01/2024	Paydown		2,650	2,880	2,466	69	0	2,581	0	2,581	0	2,650	0	0	0	107	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		09/01/2024	Paydown		2,923	3,152	2,699	76	0	2,847	0	2,847	0	2,923	0	0	0	131	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		10/01/2024	Paydown		2,935	3,163	2,709	76	0	2,858	0	2,858	0	2,935	0	0	0	146	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		11/01/2024	Paydown		2,925	3,154	2,701	76	0	2,849	0	2,849	0	2,925	0	0	0	160	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		12/01/2024	Paydown		2,947	3,190	2,732	77	0	2,870	0	2,870	0	2,947	0	0	0	177	04/25/2035
939336-5E-9	WMALT 2005-3 2A1		01/01/2024	Paydown		383	1,855	1,690	1,429	0	(1,046)	0	(1,046)	0	383	0	0	0	9	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		01/01/2024	Paydown		120	580	529	440	0	(320)	0	(320)	0	120	0	0	0	3	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		02/01/2024	Paydown		392	1,861	1,696	1,434	0	(1,042)	0	(1,042)	0	392	0	0	0	17	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		02/01/2024	Paydown		123	582	531	442	0	(319)	0	(319)	0	123	0	0	0	5	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		03/01/2024	Paydown		40,163	41,192	37,544	31,745	0	8,418	0	8,418	0	40,163	0	0	0	564	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		03/01/2024	Paydown		12,560	12,882	11,741	9,774	0	2,786	0	2,786	0	12,560	0	0	0	176	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		04/01/2024	Paydown		1,875	1,875	1,709	1,445	0	430	0	430	0	1,875	0	0	0	31	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		04/01/2024	Paydown		586	586	535	445	0	141	0	141	0	586	0	0	0	10	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		05/01/2024	Paydown		78,324	37,785	34,439	29,119	0	49,205	0	49,205	0	78,324	0	0	0	2,141	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		05/01/2024	Paydown		11,816	11,816	10,770	8,966	0	2,851	0	2,851	0	11,816	0	0	0	928	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		06/01/2024	Paydown		800	1,889	1,721	1,456	0	(656)	0	(656)	0	800	0	0	0	44	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		06/01/2024	Paydown		250	591	538	448	0	(198)	0	(198)	0	250	0	0	0	49	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		07/01/2024	Paydown		0	593	540	450	0	(450)	0	(450)	0	0	0	0	0	51	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		08/01/2024	Paydown		0	3,798	3,461	2,927	0	(2,927)	0	(2,927)	0	0	0	0	0	119	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		08/01/2024	Paydown		0	595	542	451	0	(451)	0	(451)	0	0	0	0	0	54	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		09/01/2024	Paydown		41,947	43,928	40,039	33,854	0	8,092	0	8,092	0	41,947	0	0	0	1,633	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		09/01/2024	Paydown		13,118	13,738	12,521	10,423	0	2,695	0	2,695	0	13,118	0	0	0	1,331	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		10/01/2024	Paydown		506	1,603	1,461	1,235	0	(729)	0	(729)	0	506	0	0	0	67	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		10/01/2024	Paydown		158	501	457	380	0	(222)	0	(222)	0	158	0	0	0	51	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		11/01/2024	Paydown		610	1,608	1,466	1,239	0	(630)	0	(630)	0	610	0	0	0	75	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		11/01/2024	Paydown		191	191	174	145	0	46	0	46	0	191	0	0	0	20	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		12/01/2024	Paydown		193	817	745	620	0	(427)	0	(427)	0	193	0	0	0	90	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		12/01/2024	Paydown		618	1,614	1,471	1,244	0	(625)	0	(625)	0	618	0	0	0	82	05/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		01/01/2024	Paydown		3,706	3,706	3,132	0	0	3,706	0	3,706	0	3,706	0	0	0	17	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		02/01/2024	Paydown		9,564	9,564	8,080	0	0	9,564	0	9,564	0	9,564	0	0	0	88	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		03/01/2024	Paydown		3,986	4,011	3,388	0	0	3,986	0	3,986	0	3,986	0	0	0	55	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		04/01/2024	Paydown		6,297	6,297	5,320	0	0	6,297	0	6,297	0	6,297	0	0	0	115	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		05/01/2024	Paydown		4,002	4,002	3,381	0	0	4,002	0	4,002	0	4,002	0	0	0	92	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		06/01/2024	Paydown		3,257	3,269	2,762	0	0	3,257	0	3,257	0	3,257	0	0	0	90	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		07/01/2024	Paydown		7,583	7,583	6,407	0	0	7,583	0	7,583	0	7,583	0	0	0	243	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		08/01/2024	Paydown		5,938	5,948	5,026	0	0	5,938	0	5,938	0	5,938	0	0	0	218	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		09/01/2024	Paydown		3,274	3,298	2,786	0	0	3,274	0	3,274	0	3,274	0	0	0	136	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		10/01/2024	Paydown		7,068	7,083	5,984	0	0	7,068	0	7,068	0	7,068	0	0	0	324	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		11/01/2024	Paydown		3,220	3,238	2,736	0	0	3,220	0	3,220	0	3,220	0	0	0	163	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		12/01/2024	Paydown		3,437	3,465	2,927	0	0	3,437	0	3,437	0	3,437	0	0	0	190	10/25/2035
93934F-EW-8	WMALT 2005-9 4A1		01/01/2024	Paydown		4,922	7,176	6,207	967	0	3,955	0	3,955	0	4,922	0	0	0	33	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		02/01/2024	Paydown		7,074	7,943	6,871	1,070	0	6,004	0	6,004	0	7,074	0	0	0	73	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		03/01/2024	Paydown		5,342	7,241	6,264	976	0	4,366	0	4,366	0	5,342	0	0	0	100	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		04/01/2024	Paydown		5,921	7,716	6,675	1,040	0	4,881	0	4,881	0	5,921	0	0	0	141	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		05/01/2024	Paydown		6,867	8,657	7,489	1,167	0	5,700	0	5,700	0	6,867	0	0	0	198	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		06/01/2024	Paydown		8,947	7,709	6,669	1,039	0	7,908	0	7,908	0	8,947	0	0	0	274	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		07/01/2024	Paydown		5,842	7,666	6,632	1,033	0	4,809	0	4,809	0	5,842	0	0	0	246	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		08/01/2024	Paydown		5,900	7,677	6,641	1,035	0	4,866	0	4,866	0	5,900	0	0	0	281	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		09/01/2024	Paydown		20,400	7,808	6,754	1,052	0	19,348	0	19,348	0	20,400	0	0	0	1,290	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93934F-EW-8	WMALT 2005-9 4A1		10/01/2024	Paydown		5,557	7,283	6,300	981	0	4,575	0	4,575	0	5,557	0	0	0	329	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		11/01/2024	Paydown		5,682	7,405	6,406	998	0	4,684	0	4,684	0	5,682	0	0	0	369	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		12/01/2024	Paydown		4,528	7,380	6,384	995	0	3,533	0	3,533	0	4,528	0	0	0	401	11/25/2035
93934N-AW-5	WMALT 2006-5 2CB7		01/01/2024	Paydown		2,550	15,909	11,795	9,509	0	(6,959)	0	(6,959)	0	2,550	0	0	0	80	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		02/01/2024	Paydown		10,520	23,038	17,080	13,770	0	(3,250)	0	(3,250)	0	10,520	0	0	0	230	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		03/01/2024	Paydown		27,546	40,811	30,258	24,393	0	3,153	0	3,153	0	27,546	0	0	0	612	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		04/01/2024	Paydown		763	13,879	10,290	8,296	0	(7,533)	0	(7,533)	0	763	0	0	0	278	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		05/01/2024	Paydown		22,477	29,432	21,821	17,592	0	4,885	0	4,885	0	22,477	0	0	0	736	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		06/01/2024	Paydown		13,346	26,380	19,558	15,768	0	(2,421)	0	(2,421)	0	13,346	0	0	0	791	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		07/01/2024	Paydown		827	13,864	10,279	8,287	0	(7,460)	0	(7,460)	0	827	0	0	0	485	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		08/01/2024	Paydown		1,525	14,313	10,612	8,555	0	(7,030)	0	(7,030)	0	1,525	0	0	0	572	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		09/01/2024	Paydown		32,081	41,957	31,107	25,078	0	7,003	0	7,003	0	32,081	0	0	0	1,888	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		10/01/2024	Paydown		23,798	23,798	17,644	14,224	0	9,574	0	9,574	0	23,798	0	0	0	1,192	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		11/01/2024	Paydown		45,342	51,527	38,202	30,798	0	14,545	0	14,545	0	45,342	0	0	0	2,839	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		12/01/2024	Paydown		16,536	29,492	21,865	17,627	0	(1,092)	0	(1,092)	0	16,536	0	0	0	1,772	07/25/2036
93935A-AD-4	WMALT 2006-AR5 4A		01/01/2024	Paydown		46,137	47,014	43,223	45,491	0	646	0	646	0	46,137	0	0	0	142	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		02/01/2024	Paydown		2,822	3,469	3,190	3,357	0	(535)	0	(535)	0	2,822	0	0	0	21	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		03/01/2024	Paydown		2,688	3,386	3,113	3,276	0	(588)	0	(588)	0	2,688	0	0	0	31	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		04/01/2024	Paydown		3,822	4,288	3,942	4,149	0	(327)	0	(327)	0	3,822	0	0	0	52	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		05/01/2024	Paydown		3,217	3,864	3,552	3,739	0	(522)	0	(522)	0	3,217	0	0	0	58	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		06/01/2024	Paydown		2,798	3,492	3,211	3,379	0	(582)	0	(582)	0	2,798	0	0	0	63	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		07/01/2024	Paydown		22,965	23,564	21,665	22,801	0	164	0	164	0	22,965	0	0	0	498	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		08/01/2024	Paydown		4,888	3,225	2,965	3,121	0	1,767	0	1,767	0	4,888	0	0	0	153	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		09/01/2024	Paydown		3,032	3,274	3,010	3,168	0	(136)	0	(136)	0	3,032	0	0	0	89	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		10/01/2024	Paydown		2,903	3,286	3,021	3,180	0	(277)	0	(277)	0	2,903	0	0	0	99	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		11/01/2024	Paydown		2,933	3,318	3,051	3,211	0	(278)	0	(278)	0	2,933	0	0	0	110	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		12/01/2024	Paydown		2,888	3,320	3,052	3,212	0	(325)	0	(325)	0	2,888	0	0	0	120	06/25/2046
93936H-AE-6	WMALT 2007-2 1A5		01/01/2024	Paydown		37,974	35,390	27,120	21,621	0	16,353	0	16,353	0	37,974	0	0	0	190	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		02/01/2024	Paydown		1,211	5,497	4,213	3,358	0	(2,147)	0	(2,147)	0	1,211	0	0	0	55	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		03/01/2024	Paydown		521	4,648	3,562	2,840	0	(2,318)	0	(2,318)	0	521	0	0	0	70	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		04/01/2024	Paydown		11,349	15,630	11,978	9,549	0	1,800	0	1,800	0	11,349	0	0	0	312	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		05/01/2024	Paydown		844	5,118	3,922	3,126	0	(2,282)	0	(2,282)	0	844	0	0	0	128	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		06/01/2024	Paydown		764	5,042	3,864	3,080	0	(2,316)	0	(2,316)	0	764	0	0	0	151	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		07/01/2024	Paydown		608	4,825	3,697	2,948	0	(2,340)	0	(2,340)	0	608	0	0	0	169	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		08/01/2024	Paydown		1,016	5,285	4,050	3,229	0	(2,213)	0	(2,213)	0	1,016	0	0	0	211	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		09/01/2024	Paydown		2,775	6,938	5,316	4,238	0	(1,464)	0	(1,464)	0	2,775	0	0	0	312	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		10/01/2024	Paydown		6,268	8,732	6,691	5,335	0	933	0	933	0	6,268	0	0	0	436	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		11/01/2024	Paydown		0	3,909	2,995	2,388	0	(2,388)	0	(2,388)	0	0	0	0	0	215	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		12/01/2024	Paydown		969	5,223	4,002	3,191	0	(2,221)	0	(2,221)	0	969	0	0	0	313	04/25/2037
93936M-AA-3	WMALT 2007-0A4 A1A		01/01/2024	Paydown		18,099	18,188	17,347	18,188	0	(89)	0	(89)	0	18,099	0	0	0	56	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		02/01/2024	Paydown		9,381	9,701	9,252	9,701	0	(319)	0	(319)	0	9,381	0	0	0	60	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		03/01/2024	Paydown		54,750	46,289	44,148	46,289	0	8,461	0	8,461	0	54,750	0	0	0	553	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		04/01/2024	Paydown		5,626	5,626	5,366	5,626	0	0	0	0	0	5,626	0	0	0	69	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		05/01/2024	Paydown		15,063	15,063	14,366	15,063	0	0	0	0	0	15,063	0	0	0	283	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		06/01/2024	Paydown		4,746	6,155	5,870	6,155	0	(1,409)	0	(1,409)	0	4,746	0	0	0	135	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		07/01/2024	Paydown		59,179	59,148	56,413	59,148	0	30	0	30	0	59,179	0	0	0	1,484	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		08/01/2024	Paydown		16,508	16,571	15,804	16,571	0	(63)	0	(63)	0	16,508	0	0	0	467	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		09/01/2024	Paydown		20,817	17,842	17,017	17,842	0	2,974	0	2,974	0	20,817	0	0	0	733	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		10/01/2024	Paydown		16,619	16,619	15,851	16,619	0	0	0	0	0	16,619	0	0	0	629	04/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93936M-AA-3	WMALT 2007-0A4 A1A		11/01/2024	Paydown		84,284	84,284	80,386	84,284	0	0	0	0	0	84,284	0	0	0	4,282	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		12/01/2024	Paydown		17,381	17,657	16,841	17,657	0	(276)	0	(276)	0	17,381	0	0	0	952	04/25/2047
94108F-AC-4	WAT 2021-A C		01/16/2024	Paydown		940,154	940,154	940,154	940,154	0	0	0	0	0	940,154	0	0	0	8,803	02/18/2031
94108F-AC-4	WAT 2021-A C		02/15/2024	Paydown		766,793	766,793	766,793	766,793	0	0	0	0	0	766,793	0	0	0	13,896	02/18/2031
94108F-AC-4	WAT 2021-A C		03/15/2024	Paydown		627,044	627,044	627,044	627,044	0	0	0	0	0	627,044	0	0	0	16,536	02/18/2031
94108F-AC-4	WAT 2021-A C		04/15/2024	Paydown		682,573	682,573	682,573	682,573	0	0	0	0	0	682,573	0	0	0	24,010	02/18/2031
94108F-AC-4	WAT 2021-A C		05/15/2024	Paydown		620,099	620,099	620,099	620,099	0	0	0	0	0	620,099	0	0	0	27,134	02/18/2031
94108F-AC-4	WAT 2021-A C		06/17/2024	Paydown		578,988	578,988	578,988	578,988	0	0	0	0	0	578,988	0	0	0	30,772	02/18/2031
94108F-AC-4	WAT 2021-A C		07/15/2024	Paydown		590,866	590,866	590,866	590,866	0	0	0	0	0	590,866	0	0	0	36,060	02/18/2031
94108F-AC-4	WAT 2021-A C		08/15/2024	Paydown		505,813	505,813	505,813	505,813	0	0	0	0	0	505,813	0	0	0	34,760	02/18/2031
94108F-AC-4	WAT 2021-A C		09/16/2024	Paydown		686,338	686,338	686,338	686,338	0	0	0	0	0	686,338	0	0	0	53,564	02/18/2031
94108F-AC-4	WAT 2021-A C		10/15/2024	Paydown		738,287	738,287	738,287	738,287	0	0	0	0	0	738,287	0	0	0	63,628	02/18/2031
94108F-AC-4	WAT 2021-A C		11/15/2024	Paydown		717,029	717,029	717,029	717,029	0	0	0	0	0	717,029	0	0	0	64,379	02/18/2031
94108F-AC-4	WAT 2021-A C		12/16/2024	Paydown		623,771	623,771	623,771	623,771	0	0	0	0	0	623,771	0	0	0	61,156	02/18/2031
948741-AK-9	WEINGARTEN		01/15/2024	Maturity		8,333,000	8,333,000	8,298,251	8,332,543	0	457	0	457	0	8,333,000	0	0	0	185,409	01/15/2024
948741-AK-9	WEINGARTEN		01/15/2024	Maturity		4,500,000	4,500,000	4,554,592	4,500,000	0	0	0	0	0	4,500,000	0	0	0	100,125	01/15/2024
94973V-BJ-5	ANTHEM		08/15/2024	Maturity		10,000,000	10,000,000	10,401,000	10,021,175	0	(21,175)	0	(21,175)	0	10,000,000	0	0	0	350,000	08/15/2024
94973V-BJ-5	ANTHEM		08/15/2024	Maturity		4,000,000	4,000,000	3,979,920	3,998,421	0	1,579	0	1,579	0	4,000,000	0	0	0	140,000	08/15/2024
94978#-AR-8	INTL FLAVORS		01/10/2024	Redemption		123,275	123,275	123,275	123,275	0	0	0	0	0	123,275	0	0	0	745	07/10/2024
94978#-AR-8	INTL FLAVORS		02/10/2024	Redemption		124,020	124,020	124,020	124,020	0	0	0	0	0	124,020	0	0	0	1,499	07/10/2024
94978#-AR-8	INTL FLAVORS		03/10/2024	Redemption		124,769	124,769	124,769	124,769	0	0	0	0	0	124,769	0	0	0	2,262	07/10/2024
94978#-AR-8	INTL FLAVORS		04/10/2024	Redemption		125,523	125,523	125,523	125,523	0	0	0	0	0	125,523	0	0	0	3,034	07/10/2024
94978#-AR-8	INTL FLAVORS		05/10/2024	Redemption		126,282	126,282	126,282	126,282	0	0	0	0	0	126,282	0	0	0	3,815	07/10/2024
94978#-AR-8	INTL FLAVORS		06/10/2024	Redemption		127,045	127,045	127,045	127,045	0	0	0	0	0	127,045	0	0	0	4,606	07/10/2024
94978#-AR-8	INTL FLAVORS		07/10/2024	Redemption		2,979,518	2,979,518	2,979,518	2,979,518	0	0	0	0	0	2,979,518	0	0	0	126,017	07/10/2024
94978#-AX-5	CVS		01/10/2024	Redemption		42,672	42,672	42,812	42,694	0	(22)	0	(22)	0	42,672	0	0	0	229	10/10/2024
94978#-AX-5	CVS		01/11/2024	Redemption		23,990	23,990	24,069	24,002	0	(12)	0	(12)	0	23,990	0	0	0	129	10/10/2024
94978#-AX-5	CVS		02/10/2024	Redemption		42,908	42,908	43,049	42,930	0	(22)	0	(22)	0	42,908	0	0	0	467	10/10/2024
94978#-AX-5	CVS		03/10/2024	Redemption		43,145	43,145	43,287	43,168	0	(22)	0	(22)	0	43,145	0	0	0	709	10/10/2024
94978#-AX-5	CVS		04/10/2024	Redemption		43,384	43,384	43,526	43,406	0	(22)	0	(22)	0	43,384	0	0	0	953	10/10/2024
94978#-AX-5	CVS		05/10/2024	Redemption		43,624	43,624	43,767	43,647	0	(22)	0	(22)	0	43,624	0	0	0	1,199	10/10/2024
94978#-AX-5	CVS		06/10/2024	Redemption		39,809	39,809	39,940	39,830	0	(20)	0	(20)	0	39,809	0	0	0	1,315	10/10/2024
94978#-AX-5	CVS		06/11/2024	Redemption		20,507	20,507	20,575	20,518	0	(11)	0	(11)	0	20,507	0	0	0	677	10/10/2024
94978#-AX-5	CVS		07/10/2024	Redemption		40,028	40,028	40,159	40,049	0	(21)	0	(21)	0	40,028	0	0	0	1,544	10/10/2024
94978#-AX-5	CVS		08/10/2024	Redemption		40,250	40,250	40,382	40,270	0	(21)	0	(21)	0	40,250	0	0	0	1,775	10/10/2024
94978#-AX-5	CVS		09/10/2024	Redemption		40,474	40,474	40,606	40,495	0	(21)	0	(21)	0	40,474	0	0	0	2,009	10/10/2024
94978#-AX-5	CVS		10/10/2024	Redemption		40,695	40,695	40,829	40,716	0	(21)	0	(21)	0	40,695	0	0	0	2,170	10/10/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		01/09/2024	Redemption		78,719	78,719	78,719	78,719	0	0	0	0	0	78,719	0	0	0	399	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		02/09/2024	Redemption		79,118	79,118	79,118	79,118	0	0	0	0	0	79,118	0	0	0	802	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		03/09/2024	Redemption		79,519	79,519	79,519	79,519	0	0	0	0	0	79,519	0	0	0	1,209	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		04/09/2024	Redemption		79,922	79,922	79,922	79,922	0	0	0	0	0	79,922	0	0	0	1,620	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		05/09/2024	Redemption		80,327	80,327	80,327	80,327	0	0	0	0	0	80,327	0	0	0	2,035	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		06/09/2024	Redemption		80,734	80,734	80,734	80,734	0	0	0	0	0	80,734	0	0	0	2,454	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		07/09/2024	Redemption		81,143	81,143	81,143	81,143	0	0	0	0	0	81,143	0	0	0	2,878	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		08/09/2024	Redemption		81,554	81,554	81,554	81,554	0	0	0	0	0	81,554	0	0	0	3,306	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		09/01/2024	RILA		7,836,497	7,836,497	7,836,497	7,836,497	0	0	0	0	0	7,836,497	0	0	0	346,756	11/09/2024
94978#-ED-5	DOW CHEMICAL		01/03/2024	Redemption		158,740	158,740	158,740	158,740	0	0	0	0	0	158,740	0	0	0	4,500	01/03/2029
94978#-EF-0	DOW CHEMICAL		01/03/2024	Redemption		368,921	368,921	368,921	368,921	0	0	0	0	0	368,921	0	0	0	10,277	01/03/2025
94978#-EH-6	DOW CHEMICAL		01/03/2024	Redemption		173,924	173,924	173,924	173,924	0	0	0	0	0	173,924	0	0	0	4,931	09/29/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-EJ-2	DOW CHEMICAL		01/03/2024	Redemption		63,865	63,865	63,865	63,865	0	0	0	0	0	63,865	0	0	0	1,811	01/03/2025
94978#-FB-8	DOW CHEMICAL		01/03/2024	Redemption		2,941	2,941	2,941	2,941	0	0	0	0	0	2,941	0	0	0	83	01/03/2029
94980V-AG-3	WELLS FARGO BANK		02/29/2024	MORGAN STANLEY		2,557,250	2,500,000	2,848,412	2,774,808	0	(2,642)	0	(2,642)	0	2,772,166	0	(214,916)	(214,916)	77,681	08/26/2036
94986Y-AB-2	WFMLT 2010-RR1 1A2		01/01/2024	Paydown		10,405	10,405	10,196	10,405	0	0	0	0	0	10,405	0	0	0	46	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		02/01/2024	Paydown		10,455	10,455	10,245	10,455	0	0	0	0	0	10,455	0	0	0	92	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		03/01/2024	Paydown		10,505	10,505	10,294	10,505	0	0	0	0	0	10,505	0	0	0	139	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		04/01/2024	Paydown		10,555	10,555	10,344	10,555	0	0	0	0	0	10,555	0	0	0	186	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		05/01/2024	Paydown		10,009	10,009	9,809	10,009	0	0	0	0	0	10,009	0	0	0	228	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		06/01/2024	Paydown		9,013	9,013	8,833	9,013	0	0	0	0	0	9,013	0	0	0	252	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		07/01/2024	Paydown		9,275	9,275	9,090	9,275	0	0	0	0	0	9,275	0	0	0	311	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		08/01/2024	Paydown		10,349	10,349	10,141	10,349	0	0	0	0	0	10,349	0	0	0	405	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		09/01/2024	Paydown		9,905	9,905	9,706	9,905	0	0	0	0	0	9,905	0	0	0	444	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		10/01/2024	Paydown		81,437	81,437	79,805	81,437	0	0	0	0	0	81,437	0	0	0	4,102	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		10/22/2024	ATHENE ANNUITY		456,866	467,158	457,793	467,158	0	0	0	0	0	467,158	0	(10,292)	(10,292)	25,363	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		11/01/2024	Paydown		6,034	6,034	5,913	6,034	0	0	0	0	0	6,034	0	0	0	338	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		11/13/2024	ATHENE ANNUITY		1,124,563	1,151,385	1,128,304	1,151,385	0	0	0	0	0	1,151,385	0	(26,822)	(26,822)	66,974	02/27/2037
94988J-6F-9	WELLS FARGO BANK		02/26/2024	MORGAN STANLEY		2,005,700	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	5,700	5,700	22,475	12/11/2026
94989D-AW-9	WFCM 015-C27 A5		12/01/2024	Paydown		379,273	379,273	389,999	381,113	0	(1,840)	0	(1,840)	0	379,273	0	0	0	13,089	02/15/2048
95000U-2H-5	WELLS FARGO		10/30/2024	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	60,150	10/30/2025
95000U-3D-3	WELLS FARGO		01/31/2024	GOLDMAN SACHS		4,021,600	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	21,600	21,600	58,680	04/24/2034
95000U-3E-1	WELLS FARGO		01/03/2024	BARCLAYS CAPITAL		1,524,090	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	24,090	24,090	37,160	07/25/2029
95001T-AA-3	WFMBS 2019-1 A1		01/01/2024	Paydown		15,227	15,227	15,215	15,227	0	1	0	1	0	15,227	0	0	0	50	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		02/01/2024	Paydown		7,079	7,079	7,073	7,078	0	0	0	0	0	7,079	0	0	0	46	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		03/01/2024	Paydown		4,422	4,422	4,419	4,422	0	0	0	0	0	4,422	0	0	0	43	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		04/01/2024	Paydown		2,101	2,101	2,099	2,101	0	0	0	0	0	2,101	0	0	0	28	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		05/01/2024	Paydown		798	798	798	798	0	0	0	0	0	798	0	0	0	13	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		06/01/2024	Paydown		14,183	14,183	14,172	14,183	0	1	0	1	0	14,183	0	0	0	279	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		07/01/2024	Paydown		404	404	404	404	0	0	0	0	0	404	0	0	0	9	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		08/01/2024	Paydown		8,579	8,579	8,573	8,579	0	0	0	0	0	8,579	0	0	0	225	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		09/01/2024	Paydown		31,969	31,969	31,944	31,967	0	1	0	1	0	31,969	0	0	0	942	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		11/01/2024	Paydown		3,103	3,103	3,101	3,103	0	0	0	0	0	3,103	0	0	0	112	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		12/01/2024	Paydown		482	482	482	482	0	0	0	0	0	482	0	0	0	19	11/25/2048
95002E-BB-2	WFCM 2020-C55 A5		05/14/2024	BROOKE RE2		11,501,352	13,255,000	12,041,857	12,243,740	0	56,775	0	56,775	0	12,300,515	0	(799,163)	(799,163)	163,543	02/15/2053
95002T-AA-2	WFMBS 2020-3 A1		01/01/2024	Paydown		3,569	3,569	3,686	3,686	0	(117)	0	(117)	0	3,569	0	0	0	9	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		02/01/2024	Paydown		3,732	3,732	3,855	3,855	0	(122)	0	(122)	0	3,732	0	0	0	19	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		03/01/2024	Paydown		2,513	2,513	2,595	2,595	0	(82)	0	(82)	0	2,513	0	0	0	19	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		04/01/2024	Paydown		7,913	7,913	8,172	8,172	0	(260)	0	(260)	0	7,913	0	0	0	79	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		05/01/2024	Paydown		3,896	3,896	4,024	4,024	0	(128)	0	(128)	0	3,896	0	0	0	49	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		06/01/2024	Paydown		2,753	2,753	2,843	2,843	0	(90)	0	(90)	0	2,753	0	0	0	41	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		07/01/2024	Paydown		932	932	962	962	0	(31)	0	(31)	0	932	0	0	0	16	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		08/01/2024	Paydown		2,333	2,333	2,409	2,409	0	(77)	0	(77)	0	2,333	0	0	0	47	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		09/01/2024	Paydown		1,563	1,563	1,615	1,615	0	(51)	0	(51)	0	1,563	0	0	0	35	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		10/01/2024	Paydown		6,935	6,935	7,163	7,163	0	(228)	0	(228)	0	6,935	0	0	0	173	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		11/01/2024	Paydown		4,015	4,015	4,146	4,146	0	(132)	0	(132)	0	4,015	0	0	0	110	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		12/01/2024	Paydown		1,984	1,984	2,049	2,049	0	(65)	0	(65)	0	1,984	0	0	0	60	06/25/2050
95058X-AE-8	WEN 2018-1A A211		03/15/2024	Paydown		10,593	10,593	11,192	11,180	0	(587)	0	(587)	0	10,593	0	0	0	103	03/15/2048
95058X-AE-8	WEN 2018-1A A211		06/15/2024	Paydown		10,593	10,593	11,191	11,180	0	(587)	0	(587)	0	10,593	0	0	0	206	03/15/2048
95058X-AE-8	WEN 2018-1A A211		09/15/2024	Paydown		10,593	10,593	11,192	11,180	0	(587)	0	(587)	0	10,593	0	0	0	309	03/15/2048
95058X-AE-8	WEN 2018-1A A211		12/15/2024	Paydown		10,593	10,593	11,192	11,180	0	(587)	0	(587)	0	10,593	0	0	0	411	03/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
950810-AN-4	WESCO DISTRIBUTION		06/17/2024	Call 100.0000		1,396,000	1,396,000	1,396,000	1,396,000	0	0	0	0	0	1,396,000	0	0	0	49,733	06/15/2025
955306-B#-1	WEST PHARMACEUTICAL		07/05/2024	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	229,200	07/05/2024
95709T-AH-3	WESTAR ENERGY		03/25/2024	GOLDMAN SACHS		461,522	550,000	549,565	549,623	0	15	0	15	0	549,638	0	(88,117)	(88,117)	12,982	03/01/2042
958667-AA-5	WESTERN MIDSTREAM		02/21/2024	DEUTSCHE BANK		1,338,120	1,500,000	1,222,500	1,235,021	0	575	0	575	0	1,235,597	0	102,523	102,523	44,188	02/01/2050
960413-AX-0	WESTLAKE CHEMICAL		06/10/2024	ATHENE ANNUITY		1,981,770	2,000,000	1,997,988	1,999,573	0	297	0	297	0	1,999,869	0	(18,099)	(18,099)	14,340	08/15/2024
962166-AW-4	WEYERHAEUSER		03/06/2024	JANE STREET ES		781,548	735,000	579,987	652,198	0	3,478	0	3,478	0	655,676	0	125,871	125,871	22,278	10/01/2027
962166-AW-4	WEYERHAEUSER		03/06/2024	MILLENNIUM ADVISORS		532,135	500,000	394,549	443,672	0	2,366	0	2,366	0	446,038	0	86,097	86,097	15,155	10/01/2027
962166-AW-4	WEYERHAEUSER		03/06/2024	MARKET AXESS		532,470	500,000	394,549	443,672	0	2,366	0	2,366	0	446,038	0	86,432	86,432	15,155	10/01/2027
962166-AW-4	WEYERHAEUSER		03/25/2024	GOLDMAN SACHS		2,479,650	2,350,000	1,854,380	2,085,260	0	14,420	0	14,420	0	2,099,680	0	379,970	379,970	79,848	10/01/2027
962166-BX-1	WEYERHAEUSER		03/01/2024	BANK OF AMERICA		6,032,192	6,400,000	6,365,568	6,378,889	0	500	0	500	0	6,379,390	0	(347,198)	(347,198)	78,222	11/15/2029
96328D-BV-5	WHLS 2020-1A B		03/20/2024	Paydown		2,150,000	2,150,000	2,021,481	2,118,753	0	31,247	0	31,247	0	2,150,000	0	0	0	0	08/20/2029
96328D-BW-3	WHLS 2020-1A C		03/20/2024	Paydown		1,612,000	1,612,000	1,515,640	1,585,605	0	26,395	0	26,395	0	1,612,000	0	0	0	0	08/20/2029
969258-AA-6	BEAUMONT HOSPITAL		01/15/2024	Redemption		88,911	88,911	91,950	89,440	0	(529)	0	(529)	0	88,911	0	0	0	543	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		02/15/2024	Redemption		89,458	89,458	92,515	89,990	0	(532)	0	(532)	0	89,458	0	0	0	1,092	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		03/15/2024	Redemption		90,007	90,007	93,084	90,543	0	(536)	0	(536)	0	90,007	0	0	0	1,648	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		04/15/2024	Redemption		90,561	90,561	93,656	91,099	0	(539)	0	(539)	0	90,561	0	0	0	2,211	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		05/15/2024	Redemption		91,117	91,117	94,232	91,659	0	(542)	0	(542)	0	91,117	0	0	0	2,781	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		06/15/2024	Redemption		91,677	91,677	94,811	92,223	0	(545)	0	(545)	0	91,677	0	0	0	3,358	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		07/15/2024	Redemption		92,241	92,241	95,393	92,789	0	(549)	0	(549)	0	92,241	0	0	0	3,941	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		08/15/2024	Redemption		92,807	92,807	95,980	93,360	0	(552)	0	(552)	0	92,807	0	0	0	4,532	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		09/15/2024	Redemption		93,378	93,378	96,570	93,933	0	(556)	0	(556)	0	93,378	0	0	0	5,130	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		10/15/2024	Redemption		93,952	93,952	97,163	94,511	0	(559)	0	(559)	0	93,952	0	0	0	5,735	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		11/15/2024	Redemption		94,529	94,529	97,760	95,092	0	(562)	0	(562)	0	94,529	0	0	0	6,347	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		12/15/2024	Redemption		95,110	95,110	98,361	95,676	0	(566)	0	(566)	0	95,110	0	0	0	6,967	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		01/15/2024	Redemption		35,361	35,361	39,430	36,126	0	(766)	0	(766)	0	35,361	0	0	0	216	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		02/15/2024	Redemption		35,578	35,578	39,673	36,348	0	(770)	0	(770)	0	35,578	0	0	0	434	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		03/15/2024	Redemption		35,797	35,797	39,917	36,572	0	(775)	0	(775)	0	35,797	0	0	0	656	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		04/15/2024	Redemption		36,017	36,017	40,162	36,796	0	(780)	0	(780)	0	36,017	0	0	0	879	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		05/15/2024	Redemption		36,238	36,238	40,409	37,023	0	(785)	0	(785)	0	36,238	0	0	0	1,106	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		06/15/2024	Redemption		36,461	36,461	40,657	37,250	0	(789)	0	(789)	0	36,461	0	0	0	1,335	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		07/15/2024	Redemption		36,685	36,685	40,907	37,479	0	(794)	0	(794)	0	36,685	0	0	0	1,568	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		08/15/2024	Redemption		36,910	36,910	41,158	37,709	0	(799)	0	(799)	0	36,910	0	0	0	1,802	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		09/15/2024	Redemption		37,137	37,137	41,411	37,941	0	(804)	0	(804)	0	37,137	0	0	0	2,040	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		10/15/2024	Redemption		37,365	37,365	41,666	38,174	0	(809)	0	(809)	0	37,365	0	0	0	2,281	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		11/15/2024	Redemption		37,595	37,595	41,922	38,409	0	(814)	0	(814)	0	37,595	0	0	0	2,524	10/15/2027
969258-AB-4	BEAUMONT HOSPITAL		12/15/2024	Redemption		37,826	37,826	42,179	38,645	0	(819)	0	(819)	0	37,826	0	0	0	2,771	10/15/2027
96928*-AB-3	WALGREENS		01/15/2024	Redemption		61,969	61,969	61,969	61,969	0	0	0	0	0	61,969	0	0	0	328	11/15/2029
96928*-AB-3	WALGREENS		02/15/2024	Redemption		62,297	62,297	62,297	62,297	0	0	0	0	0	62,297	0	0	0	660	11/15/2029
96928*-AB-3	WALGREENS		03/15/2024	Redemption		62,627	62,627	62,627	62,627	0	0	0	0	0	62,627	0	0	0	995	11/15/2029
96928*-AB-3	WALGREENS		04/15/2024	Redemption		62,958	62,958	62,958	62,958	0	0	0	0	0	62,958	0	0	0	1,333	11/15/2029
96928*-AB-3	WALGREENS		05/15/2024	Redemption		63,292	63,292	63,292	63,292	0	0	0	0	0	63,292	0	0	0	1,675	11/15/2029
96928*-AB-3	WALGREENS		06/15/2024	Redemption		63,627	63,627	63,627	63,627	0	0	0	0	0	63,627	0	0	0	2,021	11/15/2029
96928*-AB-3	WALGREENS		07/15/2024	Redemption		63,964	63,964	63,964	63,964	0	0	0	0	0	63,964	0	0	0	2,370	11/15/2029
96928*-AB-3	WALGREENS		08/15/2024	Redemption		64,302	64,302	64,302	64,302	0	0	0	0	0	64,302	0	0	0	2,723	11/15/2029
96928*-AB-3	WALGREENS		09/15/2024	Redemption		64,643	64,643	64,643	64,643	0	0	0	0	0	64,643	0	0	0	3,080	11/15/2029
96928*-AB-3	WALGREENS		10/15/2024	Redemption		64,985	64,985	64,985	64,985	0	0	0	0	0	64,985	0	0	0	3,440	11/15/2029
96928*-AB-3	WALGREENS		11/15/2024	Redemption		65,329	65,329	65,329	65,329	0	0	0	0	0	65,329	0	0	0	3,804	11/15/2029
96928*-AB-3	WALGREENS		12/15/2024	Redemption		65,675	65,675	65,675	65,675	0	0	0	0	0	65,675	0	0	0	4,172	11/15/2029
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		01/15/2024	Redemption		45,305	45,305	45,715	45,467	0	(162)	0	(162)	0	45,305	0	0	0	214	10/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		02/15/2024	Redemption		45,521	45,521	45,933	45,683	0	(163)	0	(163)	0	45,521	0	0	0	430	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		03/15/2024	Redemption		45,737	45,737	46,151	45,901	0	(164)	0	(164)	0	45,737	0	0	0	647	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		03/27/2024	Redemption		73,327	73,327	73,991	73,590	0	(262)	0	(262)	0	73,327	0	0	0	1,038	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		04/15/2024	Redemption		45,955	45,955	46,371	46,119	0	(164)	0	(164)	0	45,955	0	0	0	869	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		05/15/2024	Redemption		46,174	46,174	46,592	46,339	0	(165)	0	(165)	0	46,174	0	0	0	1,093	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		06/15/2024	Redemption		46,394	46,394	46,814	46,560	0	(166)	0	(166)	0	46,394	0	0	0	881	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		07/15/2024	Redemption		46,615	46,615	47,037	46,781	0	(167)	0	(167)	0	46,615	0	0	0	1,107	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		08/15/2024	Redemption		46,837	46,837	47,261	47,004	0	(168)	0	(168)	0	46,837	0	0	0	1,335	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		09/15/2024	Redemption		47,060	47,060	47,486	47,228	0	(168)	0	(168)	0	47,060	0	0	0	1,565	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		10/15/2024	Redemption		47,284	47,284	47,712	47,453	0	(169)	0	(169)	0	47,284	0	0	0	1,798	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		11/15/2024	Redemption		47,509	47,509	47,939	47,679	0	(170)	0	(170)	0	47,509	0	0	0	2,033	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		12/15/2024	Redemption		47,735	47,735	48,167	47,906	0	(171)	0	(171)	0	47,735	0	0	0	2,270	10/15/2033
96928*-BF-3	LOWES FERN PARK FLORIDA		01/25/2024	Redemption		32,648	32,648	32,648	32,648	0	0	0	0	0	32,648	0	0	0	164	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		02/25/2024	Redemption		32,812	32,812	32,812	32,812	0	0	0	0	0	32,812	0	0	0	330	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		03/25/2024	Redemption		32,977	32,977	32,977	32,977	0	0	0	0	0	32,977	0	0	0	497	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		04/25/2024	Redemption		33,143	33,143	33,143	33,143	0	0	0	0	0	33,143	0	0	0	666	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		05/25/2024	Redemption		33,309	33,309	33,309	33,309	0	0	0	0	0	33,309	0	0	0	837	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		06/25/2024	Redemption		33,476	33,476	33,476	33,476	0	0	0	0	0	33,476	0	0	0	1,009	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		07/25/2024	Redemption		33,645	33,645	33,645	33,645	0	0	0	0	0	33,645	0	0	0	1,183	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		08/25/2024	Redemption		33,814	33,814	33,814	33,814	0	0	0	0	0	33,814	0	0	0	1,359	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		09/25/2024	Redemption		33,984	33,984	33,984	33,984	0	0	0	0	0	33,984	0	0	0	1,537	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		10/25/2024	Redemption		34,154	34,154	34,154	34,154	0	0	0	0	0	34,154	0	0	0	1,716	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		11/25/2024	Redemption		34,326	34,326	34,326	34,326	0	0	0	0	0	34,326	0	0	0	1,897	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		12/25/2024	Redemption		34,499	34,499	34,499	34,499	0	0	0	0	0	34,499	0	0	0	2,080	01/25/2028
96928*-DZ-7	BANK OF AMERICA		01/15/2024	Redemption		114,727	114,727	115,784	115,084	0	(357)	0	(357)	0	114,727	0	0	0	535	10/15/2029
96928*-DZ-7	BANK OF AMERICA		01/15/2024	Redemption		57,364	57,364	57,892	57,542	0	(178)	0	(178)	0	57,364	0	0	0	268	10/15/2029
96928*-DZ-7	BANK OF AMERICA		02/15/2024	Redemption		115,262	115,262	116,324	115,621	0	(358)	0	(358)	0	115,262	0	0	0	1,076	10/15/2029
96928*-DZ-7	BANK OF AMERICA		02/15/2024	Redemption		57,631	57,631	58,162	57,810	0	(179)	0	(179)	0	57,631	0	0	0	538	10/15/2029
96928*-DZ-7	BANK OF AMERICA		03/15/2024	Redemption		115,800	115,800	116,867	116,160	0	(360)	0	(360)	0	115,800	0	0	0	1,621	10/15/2029
96928*-DZ-7	BANK OF AMERICA		03/15/2024	Redemption		57,900	57,900	58,434	58,080	0	(180)	0	(180)	0	57,900	0	0	0	811	10/15/2029
96928*-DZ-7	BANK OF AMERICA		04/15/2024	Redemption		116,341	116,341	117,413	116,702	0	(362)	0	(362)	0	116,341	0	0	0	2,172	10/15/2029
96928*-DZ-7	BANK OF AMERICA		04/15/2024	Redemption		58,170	58,170	58,706	58,351	0	(181)	0	(181)	0	58,170	0	0	0	1,086	10/15/2029
96928*-DZ-7	BANK OF AMERICA		05/15/2024	Redemption		116,884	116,884	117,961	117,247	0	(363)	0	(363)	0	116,884	0	0	0	2,727	10/15/2029
96928*-DZ-7	BANK OF AMERICA		05/15/2024	Redemption		58,442	58,442	58,980	58,623	0	(182)	0	(182)	0	58,442	0	0	0	1,364	10/15/2029
96928*-DZ-7	BANK OF AMERICA		06/15/2024	Redemption		117,429	117,429	118,511	117,794	0	(365)	0	(365)	0	117,429	0	0	0	3,288	10/15/2029
96928*-DZ-7	BANK OF AMERICA		06/15/2024	Redemption		58,715	58,715	59,256	58,897	0	(182)	0	(182)	0	58,715	0	0	0	1,644	10/15/2029
96928*-DZ-7	BANK OF AMERICA		07/15/2024	Redemption		117,977	117,977	119,064	118,344	0	(367)	0	(367)	0	117,977	0	0	0	3,854	10/15/2029
96928*-DZ-7	BANK OF AMERICA		07/15/2024	Redemption		58,989	58,989	59,532	59,172	0	(183)	0	(183)	0	58,989	0	0	0	1,927	10/15/2029
96928*-DZ-7	BANK OF AMERICA		08/15/2024	Redemption		118,528	118,528	119,620	118,896	0	(368)	0	(368)	0	118,528	0	0	0	4,425	10/15/2029
96928*-DZ-7	BANK OF AMERICA		08/15/2024	Redemption		59,264	59,264	59,810	59,448	0	(184)	0	(184)	0	59,264	0	0	0	2,212	10/15/2029
96928*-DZ-7	BANK OF AMERICA		09/01/2024	RILA		9,321,611	9,295,941	9,381,593	9,324,827	0	(3,216)	0	(3,216)	0	9,321,611	0	0	0	370,185	10/15/2029
96928*-DZ-7	BANK OF AMERICA		09/15/2024	Redemption		59,540	59,540	60,089	59,725	0	(185)	0	(185)	0	59,540	0	0	0	2,501	10/15/2029
96928*-DZ-7	BANK OF AMERICA		10/15/2024	Redemption		59,818	59,818	60,369	60,004	0	(186)	0	(186)	0	59,818	0	0	0	2,792	10/15/2029
96928*-DZ-7	BANK OF AMERICA		11/15/2024	Redemption		61,946	61,946	62,517	62,139	0	(192)	0	(192)	0	61,946	0	0	0	3,180	10/15/2029
96928*-DZ-7	BANK OF AMERICA		12/15/2024	Redemption		62,235	62,235	62,809	62,429	0	(193)	0	(193)	0	62,235	0	0	0	3,485	10/15/2029
96928*-EP-8	CUMMINS COLUMBUS INDIANA		01/15/2024	Redemption		117,840	117,840	117,840	117,840	0	0	0	0	0	117,840	0	0	0	373	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		02/15/2024	Redemption		118,214	118,214	118,214	118,214	0	0	0	0	0	118,214	0	0	0	749	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		03/15/2024	Redemption		118,588	118,588	118,588	118,588	0	0	0	0	0	118,588	0	0	0	1,127	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		04/15/2024	Redemption		118,963	118,963	118,963	118,963	0	0	0	0	0	118,963	0	0	0	1,507	12/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-EP-8	CUMMINS COLUMBUS INDIANA		05/15/2024	Redemption		119,340	119,340	119,340	119,340	0	0	0	0	0	119,340	0	0	0	1,890	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		06/15/2024	Redemption		119,718	119,718	119,718	119,718	0	0	0	0	0	119,718	0	0	0	2,275	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		07/15/2024	Redemption		120,097	120,097	120,097	120,097	0	0	0	0	0	120,097	0	0	0	2,662	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		08/15/2024	Redemption		120,477	120,477	120,477	120,477	0	0	0	0	0	120,477	0	0	0	3,052	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		09/15/2024	Redemption		120,859	120,859	120,859	120,859	0	0	0	0	0	120,859	0	0	0	3,444	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		10/15/2024	Redemption		121,242	121,242	121,242	121,242	0	0	0	0	0	121,242	0	0	0	3,839	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		11/15/2024	Redemption		121,626	121,626	121,626	121,626	0	0	0	0	0	121,626	0	0	0	4,237	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		12/15/2024	Redemption		122,011	122,011	122,011	122,011	0	0	0	0	0	122,011	0	0	0	4,636	12/15/2030
96928*-ER-4	CVS ALLENTOWN		01/15/2024	Redemption		6,326	6,326	6,326	6,326	0	0	0	0	0	6,326	0	0	0	32	01/15/2039
96928*-ER-4	CVS ALLENTOWN		02/15/2024	Redemption		6,358	6,358	6,358	6,358	0	0	0	0	0	6,358	0	0	0	65	01/15/2039
96928*-ER-4	CVS ALLENTOWN		03/15/2024	Redemption		6,391	6,391	6,391	6,391	0	0	0	0	0	6,391	0	0	0	98	01/15/2039
96928*-ER-4	CVS ALLENTOWN		04/15/2024	Redemption		6,423	6,423	6,423	6,423	0	0	0	0	0	6,423	0	0	0	131	01/15/2039
96928*-ER-4	CVS ALLENTOWN		05/15/2024	Redemption		6,456	6,456	6,456	6,456	0	0	0	0	0	6,456	0	0	0	165	01/15/2039
96928*-ER-4	CVS ALLENTOWN		06/15/2024	Redemption		6,489	6,489	6,489	6,489	0	0	0	0	0	6,489	0	0	0	199	01/15/2039
96928*-ER-4	CVS ALLENTOWN		07/15/2024	Redemption		6,522	6,522	6,522	6,522	0	0	0	0	0	6,522	0	0	0	233	01/15/2039
96928*-ER-4	CVS ALLENTOWN		08/15/2024	Redemption		6,555	6,555	6,555	6,555	0	0	0	0	0	6,555	0	0	0	267	01/15/2039
96928*-ER-4	CVS ALLENTOWN		09/15/2024	Redemption		6,589	6,589	6,589	6,589	0	0	0	0	0	6,589	0	0	0	302	01/15/2039
96928*-ER-4	CVS ALLENTOWN		10/15/2024	Redemption		6,622	6,622	6,622	6,622	0	0	0	0	0	6,622	0	0	0	338	01/15/2039
96928*-ER-4	CVS ALLENTOWN		11/15/2024	Redemption		6,656	6,656	6,656	6,656	0	0	0	0	0	6,656	0	0	0	373	01/15/2039
96928*-ER-4	CVS ALLENTOWN		12/15/2024	Redemption		6,690	6,690	6,690	6,690	0	0	0	0	0	6,690	0	0	0	409	01/15/2039
96928*-FB-8	FEDEX WOODBRIDGE NJ		01/15/2024	Redemption		63,022	63,022	63,022	63,022	0	0	0	0	0	63,022	0	0	0	205	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		02/15/2024	Redemption		63,227	63,227	63,227	63,227	0	0	0	0	0	63,227	0	0	0	411	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		03/15/2024	Redemption		63,432	63,432	63,432	63,432	0	0	0	0	0	63,432	0	0	0	618	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		04/15/2024	Redemption		63,638	63,638	63,638	63,638	0	0	0	0	0	63,638	0	0	0	827	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		05/15/2024	Redemption		63,845	63,845	63,845	63,845	0	0	0	0	0	63,845	0	0	0	1,038	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		06/15/2024	Redemption		35,869	35,869	35,869	35,869	0	0	0	0	0	35,869	0	0	0	699	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		06/15/2024	Redemption		28,183	28,183	28,183	28,183	0	0	0	0	0	28,183	0	0	0	550	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		07/15/2024	Redemption		64,261	64,261	64,261	64,261	0	0	0	0	0	64,261	0	0	0	1,461	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		08/15/2024	Redemption		64,470	64,470	64,470	64,470	0	0	0	0	0	64,470	0	0	0	1,675	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		09/15/2024	Redemption		64,679	64,679	64,679	64,679	0	0	0	0	0	64,679	0	0	0	1,891	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		10/15/2024	Redemption		64,889	64,889	64,889	64,889	0	0	0	0	0	64,889	0	0	0	2,108	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		11/15/2024	Redemption		65,100	65,100	65,100	65,100	0	0	0	0	0	65,100	0	0	0	2,326	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		12/15/2024	Redemption		65,312	65,312	65,312	65,312	0	0	0	0	0	65,312	0	0	0	2,546	07/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		01/15/2024	Redemption		1,783	1,783	1,783	1,783	0	0	0	0	0	1,783	0	0	0	6	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		01/15/2024	Redemption		1,783	1,783	1,783	1,783	0	0	0	0	0	1,783	0	0	0	6	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		02/15/2024	Redemption		1,789	1,789	1,789	1,789	0	0	0	0	0	1,789	0	0	0	11	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		02/15/2024	Redemption		1,789	1,789	1,789	1,789	0	0	0	0	0	1,789	0	0	0	11	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		03/15/2024	Redemption		1,795	1,795	1,795	1,795	0	0	0	0	0	1,795	0	0	0	17	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		03/15/2024	Redemption		1,795	1,795	1,795	1,795	0	0	0	0	0	1,795	0	0	0	17	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		04/15/2024	Redemption		1,800	1,800	1,800	1,800	0	0	0	0	0	1,800	0	0	0	23	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		04/15/2024	Redemption		1,800	1,800	1,800	1,800	0	0	0	0	0	1,800	0	0	0	23	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		05/15/2024	Redemption		1,806	1,806	1,806	1,806	0	0	0	0	0	1,806	0	0	0	29	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		05/15/2024	Redemption		1,806	1,806	1,806	1,806	0	0	0	0	0	1,806	0	0	0	29	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		06/15/2024	Redemption		1,812	1,812	1,812	1,812	0	0	0	0	0	1,812	0	0	0	34	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		06/15/2024	Redemption		1,812	1,812	1,812	1,812	0	0	0	0	0	1,812	0	0	0	34	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		07/15/2024	Redemption		1,818	1,818	1,818	1,818	0	0	0	0	0	1,818	0	0	0	40	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		07/15/2024	Redemption		1,818	1,818	1,818	1,818	0	0	0	0	0	1,818	0	0	0	40	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		08/15/2024	Redemption		1,823	1,823	1,823	1,823	0	0	0	0	0	1,823	0	0	0	46	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		08/15/2024	Redemption		1,823	1,823	1,823	1,823	0	0	0	0	0	1,823	0	0	0	46	12/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-FE-2	CUMMINS COLUMBUS INDIANA		09/15/2024	Redemption		1,829	1,829	1,829	1,829	0	0	0	0	0	1,829	0	0	0	52	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		09/15/2024	Redemption		1,829	1,829	1,829	1,829	0	0	0	0	0	1,829	0	0	0	52	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		10/15/2024	Redemption		1,835	1,835	1,835	1,835	0	0	0	0	0	1,835	0	0	0	58	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		10/15/2024	Redemption		1,835	1,835	1,835	1,835	0	0	0	0	0	1,835	0	0	0	58	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		11/15/2024	Redemption		1,841	1,841	1,841	1,841	0	0	0	0	0	1,841	0	0	0	64	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		11/15/2024	Redemption		1,841	1,841	1,841	1,841	0	0	0	0	0	1,841	0	0	0	64	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		12/15/2024	Redemption		1,847	1,847	1,847	1,847	0	0	0	0	0	1,847	0	0	0	70	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		12/15/2024	Redemption		1,847	1,847	1,847	1,847	0	0	0	0	0	1,847	0	0	0	70	12/15/2030
96928*-FT-9	WAL-MART HOLLYWOOD		01/15/2024	Redemption		5,471	5,471	5,515	5,503	0	(32)	0	(32)	0	5,471	0	0	0	18	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		01/15/2024	Redemption		21,885	21,885	22,103	22,014	0	(129)	0	(129)	0	21,885	0	0	0	71	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		02/15/2024	Redemption		5,489	5,489	5,533	5,521	0	(32)	0	(32)	0	5,489	0	0	0	36	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		02/15/2024	Redemption		21,956	21,956	22,175	22,085	0	(129)	0	(129)	0	21,956	0	0	0	142	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		03/15/2024	Redemption		5,507	5,507	5,551	5,539	0	(32)	0	(32)	0	5,507	0	0	0	53	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		03/15/2024	Redemption		22,027	22,027	22,246	22,156	0	(130)	0	(130)	0	22,027	0	0	0	214	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		04/15/2024	Redemption		5,524	5,524	5,569	5,557	0	(33)	0	(33)	0	5,524	0	0	0	71	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		04/15/2024	Redemption		22,098	22,098	22,318	22,228	0	(130)	0	(130)	0	22,098	0	0	0	286	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		05/15/2024	Redemption		5,542	5,542	5,587	5,575	0	(33)	0	(33)	0	5,542	0	0	0	90	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		05/15/2024	Redemption		22,169	22,169	22,391	22,300	0	(130)	0	(130)	0	22,169	0	0	0	358	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		06/15/2024	Redemption		5,560	5,560	5,605	5,593	0	(33)	0	(33)	0	5,560	0	0	0	108	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		06/15/2024	Redemption		22,241	22,241	22,463	22,372	0	(131)	0	(131)	0	22,241	0	0	0	431	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		07/15/2024	Redemption		5,578	5,578	5,623	5,611	0	(33)	0	(33)	0	5,578	0	0	0	126	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		07/15/2024	Redemption		22,313	22,313	22,536	22,444	0	(131)	0	(131)	0	22,313	0	0	0	505	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		08/15/2024	Redemption		5,596	5,596	5,641	5,629	0	(33)	0	(33)	0	5,596	0	0	0	145	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		08/15/2024	Redemption		22,385	22,385	22,608	22,517	0	(132)	0	(132)	0	22,385	0	0	0	579	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		09/15/2024	Redemption		5,614	5,614	5,660	5,647	0	(33)	0	(33)	0	5,614	0	0	0	163	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		09/15/2024	Redemption		22,457	22,457	22,682	22,590	0	(132)	0	(132)	0	22,457	0	0	0	653	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		10/15/2024	Redemption		5,633	5,633	5,678	5,666	0	(33)	0	(33)	0	5,633	0	0	0	182	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		10/15/2024	Redemption		22,530	22,530	22,755	22,663	0	(133)	0	(133)	0	22,530	0	0	0	729	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		11/15/2024	Redemption		5,651	5,651	5,696	5,684	0	(33)	0	(33)	0	5,651	0	0	0	201	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		11/15/2024	Redemption		22,603	22,603	22,828	22,736	0	(133)	0	(133)	0	22,603	0	0	0	804	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		12/15/2024	Redemption		5,669	5,669	5,715	5,702	0	(33)	0	(33)	0	5,669	0	0	0	220	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		12/15/2024	Redemption		22,676	22,676	22,902	22,809	0	(133)	0	(133)	0	22,676	0	0	0	880	06/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		01/15/2024	Redemption		1,906	1,906	1,922	1,917	0	(11)	0	(11)	0	1,906	0	0	0	6	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		01/15/2024	Redemption		7,625	7,625	7,701	7,668	0	(43)	0	(43)	0	7,625	0	0	0	25	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		02/15/2024	Redemption		1,912	1,912	1,928	1,923	0	(11)	0	(11)	0	1,912	0	0	0	12	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		02/15/2024	Redemption		7,649	7,649	7,726	7,693	0	(44)	0	(44)	0	7,649	0	0	0	49	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		03/15/2024	Redemption		1,919	1,919	1,934	1,929	0	(11)	0	(11)	0	1,919	0	0	0	19	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		03/15/2024	Redemption		7,674	7,674	7,751	7,718	0	(44)	0	(44)	0	7,674	0	0	0	74	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		04/15/2024	Redemption		1,925	1,925	1,940	1,936	0	(11)	0	(11)	0	1,925	0	0	0	25	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		04/15/2024	Redemption		7,699	7,699	7,776	7,743	0	(44)	0	(44)	0	7,699	0	0	0	100	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		05/15/2024	Redemption		1,931	1,931	1,947	1,942	0	(11)	0	(11)	0	1,931	0	0	0	31	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		05/15/2024	Redemption		7,724	7,724	7,801	7,768	0	(44)	0	(44)	0	7,724	0	0	0	125	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		06/15/2024	Redemption		1,937	1,937	1,953	1,948	0	(11)	0	(11)	0	1,937	0	0	0	38	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		06/15/2024	Redemption		7,749	7,749	7,826	7,793	0	(44)	0	(44)	0	7,749	0	0	0	150	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		07/15/2024	Redemption		1,943	1,943	1,959	1,955	0	(11)	0	(11)	0	1,943	0	0	0	44	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		07/15/2024	Redemption		7,774	7,774	7,852	7,818	0	(44)	0	(44)	0	7,774	0	0	0	176	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		08/15/2024	Redemption		1,950	1,950	1,966	1,961	0	(11)	0	(11)	0	1,950	0	0	0	50	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		08/15/2024	Redemption		7,799	7,799	7,877	7,844	0	(44)	0	(44)	0	7,799	0	0	0	202	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		09/15/2024	Redemption		1,956	1,956	1,972	1,967	0	(11)	0	(11)	0	1,956	0	0	0	57	03/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-FU-6	WAL-MART TAMARAC FLORIDA		09/15/2024	Redemption		7,824	7,824	7,902	7,869	0	(45)	0	(45)	0	7,824	0	0	0	228	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		10/15/2024	Redemption		1,962	1,962	1,978	1,974	0	(11)	0	(11)	0	1,962	0	0	0	64	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		10/15/2024	Redemption		7,850	7,850	7,928	7,894	0	(45)	0	(45)	0	7,850	0	0	0	254	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		11/15/2024	Redemption		1,969	1,969	1,985	1,980	0	(11)	0	(11)	0	1,969	0	0	0	70	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		11/15/2024	Redemption		7,875	7,875	7,954	7,920	0	(45)	0	(45)	0	7,875	0	0	0	280	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		12/15/2024	Redemption		1,975	1,975	1,991	1,986	0	(11)	0	(11)	0	1,975	0	0	0	77	03/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA		12/15/2024	Redemption		7,900	7,900	7,979	7,945	0	(45)	0	(45)	0	7,900	0	0	0	306	03/15/2035
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		01/15/2024	Redemption		40,212	40,212	40,212	40,212	0	0	0	0	0	40,212	0	0	0	112	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		02/15/2024	Redemption		40,323	40,323	40,323	40,323	0	0	0	0	0	40,323	0	0	0	224	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		03/15/2024	Redemption		40,435	40,435	40,435	40,435	0	0	0	0	0	40,435	0	0	0	337	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		04/15/2024	Redemption		40,547	40,547	40,547	40,547	0	0	0	0	0	40,547	0	0	0	450	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		05/15/2024	Redemption		40,660	40,660	40,660	40,660	0	0	0	0	0	40,660	0	0	0	564	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		06/15/2024	Redemption		40,773	40,773	40,773	40,773	0	0	0	0	0	40,773	0	0	0	679	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		07/15/2024	Redemption		40,886	40,886	40,886	40,886	0	0	0	0	0	40,886	0	0	0	794	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		08/15/2024	Redemption		40,999	40,999	40,999	40,999	0	0	0	0	0	40,999	0	0	0	910	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		09/15/2024	Redemption		41,113	41,113	41,113	41,113	0	0	0	0	0	41,113	0	0	0	1,027	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		10/15/2024	Redemption		41,227	41,227	41,227	41,227	0	0	0	0	0	41,227	0	0	0	1,144	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		11/15/2024	Redemption		41,341	41,341	41,341	41,341	0	0	0	0	0	41,341	0	0	0	1,262	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		12/15/2024	Redemption		41,456	41,456	41,456	41,456	0	0	0	0	0	41,456	0	0	0	1,380	12/15/2030
969457-BY-5	WILLIAMS COMPANIES		03/25/2024	GOLDMAN SACHS		4,421,664	5,206,000	5,276,000	5,258,851	0	(1,636)	0	(1,636)	0	5,257,215	0	(835,551)	(835,551)	72,190	03/15/2031
96950F-AM-6	WILLIAMS PARTNERS		03/04/2024	Maturity		2,273,000	2,273,000	2,275,775	2,272,993	0	7	0	7	0	2,273,000	0	0	0	48,870	03/04/2024
97164#-AP-9	WILMINGTON INVESTMENTS		01/01/2024	DIRECT		14,663,191	15,000,000	14,663,191	14,663,191	0	0	0	0	0	14,663,191	0	0	0	29,600	06/15/2027
97181#-KX-0	UNION PACIFIC		01/02/2024	Redemption		119,739	119,739	119,739	119,739	0	0	0	0	0	119,739	0	0	0	2,946	01/02/2026
97181#-LD-3	UNION PACIFIC		07/02/2024	Redemption		813	813	813	813	0	0	0	0	0	813	0	0	0	40	07/02/2028
97181#-LE-1	UNION PACIFIC		01/02/2024	Redemption		81,699	81,699	81,699	81,699	0	0	0	0	0	81,699	0	0	0	1,991	01/02/2026
97181#-LL-5	UNION PACIFIC		01/02/2024	Redemption		152,016	152,016	152,016	152,016	0	0	0	0	0	152,016	0	0	0	3,740	01/02/2026
97314@-AA-3	WIND ENERGY		03/30/2024	Redemption		144,444	144,444	139,108	140,306	0	4,139	0	4,139	0	144,444	0	0	0	1,325	12/18/2034
97314@-AA-3	WIND ENERGY		06/30/2024	Redemption		144,444	144,444	139,108	140,306	0	4,139	0	4,139	0	144,444	0	0	0	2,651	12/18/2034
97314@-AA-3	WIND ENERGY		09/30/2024	Redemption		144,444	144,444	139,108	140,306	0	4,139	0	4,139	0	144,444	0	0	0	3,976	12/18/2034
97314@-AA-3	WIND ENERGY		12/30/2024	Redemption		144,444	144,444	139,108	140,306	0	4,139	0	4,139	0	144,444	0	0	0	5,301	12/18/2034
97670M-A#-3	WISCONSIN GAS		11/01/2024	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	261,800	11/01/2024
97670M-A*-7	WISCONSIN GAS		03/26/2024	STONE CASTLE		21,699,900	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	(800,100)	(800,100)	416,981	09/30/2025
97750*-AA-6	WAL-MART ADDISON		01/25/2024	Redemption		56,366	56,366	56,366	56,366	0	0	0	0	0	56,366	0	0	0	179	11/25/2031
97750*-AA-6	WAL-MART ADDISON		02/25/2024	Redemption		56,546	56,546	56,546	56,546	0	0	0	0	0	56,546	0	0	0	360	11/25/2031
97750*-AA-6	WAL-MART ADDISON		03/25/2024	Redemption		56,726	56,726	56,726	56,726	0	0	0	0	0	56,726	0	0	0	542	11/25/2031
97750*-AA-6	WAL-MART ADDISON		04/25/2024	Redemption		56,906	56,906	56,906	56,906	0	0	0	0	0	56,906	0	0	0	725	11/25/2031
97750*-AA-6	WAL-MART ADDISON		05/25/2024	Redemption		57,087	57,087	57,087	57,087	0	0	0	0	0	57,087	0	0	0	909	11/25/2031
97750*-AA-6	WAL-MART ADDISON		06/25/2024	Redemption		57,269	57,269	57,269	57,269	0	0	0	0	0	57,269	0	0	0	1,094	11/25/2031
97750*-AA-6	WAL-MART ADDISON		07/25/2024	Redemption		57,451	57,451	57,451	57,451	0	0	0	0	0	57,451	0	0	0	1,280	11/25/2031
97750*-AA-6	WAL-MART ADDISON		08/25/2024	Redemption		57,634	57,634	57,634	57,634	0	0	0	0	0	57,634	0	0	0	1,468	11/25/2031
97750*-AA-6	WAL-MART ADDISON		09/25/2024	Redemption		57,818	57,818	57,818	57,818	0	0	0	0	0	57,818	0	0	0	1,656	11/25/2031
97750*-AA-6	WAL-MART ADDISON		10/25/2024	Redemption		58,002	58,002	58,002	58,002	0	0	0	0	0	58,002	0	0	0	1,846	11/25/2031
97750*-AA-6	WAL-MART ADDISON		11/25/2024	Redemption		58,186	58,186	58,186	58,186	0	0	0	0	0	58,186	0	0	0	2,038	11/25/2031
97750*-AA-6	WAL-MART ADDISON		12/25/2024	Redemption		58,372	58,372	58,372	58,372	0	0	0	0	0	58,372	0	0	0	2,230	11/25/2031
97770*-AA-2	WOLF ENTERTAINMENT		02/20/2024	Paydown		6,652,228	6,652,228	6,652,228	6,652,228	0	0	0	0	0	6,652,228	0	0	0	49,725	05/27/2045
97770*-AA-2	WOLF ENTERTAINMENT		05/20/2024	Redemption		8,109,458	8,109,458	8,109,458	8,109,458	0	0	0	0	0	8,109,458	0	0	0	121,236	05/27/2045
97770*-AA-2	WOLF ENTERTAINMENT		08/20/2024	Redemption		10,615,908	10,615,908	10,615,908	10,615,908	0	0	0	0	0	10,615,908	0	0	0	238,062	05/27/2045
97770*-AA-2	WOLF ENTERTAINMENT		11/20/2024	Paydown		6,348,191	6,348,191	6,348,191	6,348,191	0	0	0	0	0	6,348,191	0	0	0	189,811	05/27/2045
97988P-BG-0	WDMNT 2017-1A CRR		12/26/2024	ATHENE ANNUITY		14,750,789	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	50,789	50,789	1,443,490	10/18/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97988Q-AS-3	WDMNT 2017-2A CR		12/18/2024	Redemption		44,250,000	44,250,000	44,250,000	44,250,000	0	0	0	0	0	44,250,000	0	0	0	4,309,396	04/20/2033
97988Q-AU-8	WDMNT 2017-2A DR		12/18/2024	Redemption		25,750,000	25,750,000	25,750,000	25,750,000	0	0	0	0	0	25,750,000	0	0	0	2,811,721	04/20/2033
97988W-AE-1	WOODMONT TRUST 2020-7A A2		07/08/2024	Redemption		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	218,536	01/15/2032
97988W-AG-6	WOODMONT TRUST 2020-7A B		07/08/2024	Redemption		8,750,000	8,750,000	8,750,000	8,750,000	0	0	0	0	0	8,750,000	0	0	0	532,650	01/15/2032
97988W-AJ-0	WOODMONT TRUST 2020-7A C		07/09/2024	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	697,742	01/15/2032
97988W-AL-5	WOODMONT TRUST 2020-7A D		07/09/2024	Redemption		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	408,205	01/15/2032
98379K-AB-8	XPO INC		06/18/2024	MORGAN STANLEY		1,020,000	1,000,000	994,250	994,514	0	292	0	292	0	994,806	0	25,194	25,194	39,385	06/01/2031
256141-AB-8	DOCTORS CO		12/01/2024	Security Withdraw		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	924,375	01/18/2032
401378-AC-8	GUARDIAN LIFE INSU		12/01/2024	Security Withdraw		8,554,684	6,400,000	8,615,296	8,568,232	0	(13,548)	0	(13,548)	0	8,554,684	0	0	0	419,902	01/24/2077
53079Q-AC-1	LIBERTY MUTUAL INSURANCE		12/01/2024	Security Withdraw		5,343,411	5,062,000	6,115,364	5,472,540	0	(129,129)	0	(129,129)	0	5,343,411	0	0	0	449,569	10/15/2026
53079Q-AC-1	LIBERTY MUTUAL INSURANCE		12/01/2024	Security Withdraw		458,583	435,000	520,798	469,394	0	(10,811)	0	(10,811)	0	458,583	0	0	0	38,633	10/15/2026
575767-AN-8	MASS MUTUAL LIFE		12/01/2024	Security Withdraw		711,754	715,000	711,686	711,724	0	31	0	31	0	711,754	0	0	0	30,069	10/15/2070
575767-AR-9	MASS MUTUAL LIFE		12/01/2024	Security Withdraw		1,975,668	2,500,000	1,971,160	0	0	4,193	0	4,193	0	1,975,668	0	0	0	80,000	12/01/2061
628312-AA-8	MUTUAL OF OMAHA		12/01/2024	Security Withdraw		6,059,705	5,000,000	6,345,070	6,123,089	0	(63,384)	0	(63,384)	0	6,059,705	0	0	0	326,778	06/15/2036
638671-AK-3	NATIONWIDE MUTUAL		12/01/2024	Security Withdraw		660,349	400,000	700,652	672,477	0	(12,129)	0	(12,129)	0	660,349	0	0	0	48,542	08/15/2039
638671-AN-7	NATIONWIDE MUTUAL		12/01/2024	Security Withdraw		16,187,076	15,000,000	16,301,700	16,212,535	0	(25,459)	0	(25,459)	0	16,187,076	0	0	0	708,688	04/30/2050
64952G-AE-8	NEW YORK LIFE		12/01/2024	Security Withdraw		9,172,336	8,232,000	9,675,128	9,255,341	0	(83,005)	0	(83,005)	0	9,172,336	0	0	0	505,125	05/15/2033
64952G-AE-8	NEW YORK LIFE		12/01/2024	Security Withdraw		808,617	708,000	861,876	817,665	0	(9,048)	0	(9,048)	0	808,617	0	0	0	43,444	05/15/2033
64952G-AF-5	NEW YORK LIFE		12/01/2024	Security Withdraw		4,693,987	3,801,000	4,918,905	4,731,375	0	(37,388)	0	(37,388)	0	4,693,987	0	0	0	267,971	11/15/2039
64952G-AF-5	NEW YORK LIFE		12/01/2024	Security Withdraw		414,106	327,000	435,857	417,835	0	(3,729)	0	(3,729)	0	414,106	0	0	0	23,054	11/15/2039
668131-AA-3	NORTHWESTERN MUT		12/01/2024	Security Withdraw		9,410,747	8,081,000	9,735,565	9,464,752	0	(54,005)	0	(54,005)	0	9,410,747	0	0	0	572,971	03/30/2040
668131-AA-3	NORTHWESTERN MUT		12/01/2024	Security Withdraw		828,998	694,000	861,612	834,600	0	(5,603)	0	(5,603)	0	828,998	0	0	0	49,207	03/30/2040
668138-AC-4	NORTHWESTERN MUT		12/01/2024	Security Withdraw		5,260,533	4,745,000	5,285,408	5,268,150	0	(7,617)	0	(7,617)	0	5,260,533	0	0	0	201,152	09/30/2059
69448F-AA-9	PACIFIC LIFE INSURANCE		12/01/2024	Security Withdraw		5,399,927	5,000,000	5,443,781	5,409,811	0	(9,884)	0	(9,884)	0	5,399,927	0	0	0	237,097	10/24/2067
69448F-AA-9	PACIFIC LIFE INSURANCE		12/01/2024	Security Withdraw		1,291,818	1,136,000	1,305,350	1,295,862	0	(4,044)	0	(4,044)	0	1,291,818	0	0	0	53,868	10/24/2067
7620ET-AA-7	RGA REINSURANCE		12/01/2024	Security Withdraw		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	1,922,222	12/08/2051
878091-BF-3	TEACHERS INSURANCE		12/01/2024	Security Withdraw		11,754,794	10,000,000	11,984,700	11,804,834	0	(50,040)	0	(50,040)	0	11,754,794	0	0	0	445,978	05/15/2047
878091-BF-3	TEACHERS INSURANCE		12/01/2024	Security Withdraw		5,873,035	5,000,000	5,986,850	5,897,914	0	(24,879)	0	(24,879)	0	5,873,035	0	0	0	222,989	05/15/2047
878091-BF-3	TEACHERS INSURANCE		12/01/2024	Security Withdraw		22,215,010	19,000,000	22,631,280	22,306,261	0	(91,251)	0	(91,251)	0	22,215,010	0	0	0	847,358	05/15/2047
878091-BF-3	TEACHERS INSURANCE		12/01/2024	Security Withdraw		5,849,192	5,000,000	5,959,200	5,873,306	0	(24,114)	0	(24,114)	0	5,849,192	0	0	0	222,989	05/15/2047
878091-BF-3	TEACHERS INSURANCE		12/01/2024	Security Withdraw		1,190,274	1,000,000	1,215,290	1,195,759	0	(5,485)	0	(5,485)	0	1,190,274	0	0	0	44,598	05/15/2047
878091-BG-1	TEACHERS INSURANCE		12/01/2024	Security Withdraw		2,579,356	2,500,000	2,587,650	2,581,228	0	(1,872)	0	(1,872)	0	2,579,356	0	0	0	86,167	05/15/2050
878091-BG-1	TEACHERS INSURANCE		12/01/2024	Security Withdraw		2,761,523	2,630,000	2,772,220	2,764,694	0	(3,171)	0	(3,171)	0	2,761,523	0	0	0	90,647	05/15/2050
95765P-AE-9	WESTERN & SOUTHERN		12/01/2024	Security Withdraw		937,649	923,000	938,340	937,816	0	(167)	0	(167)	0	937,649	0	0	0	37,785	04/28/2061
95765P-AE-9	WESTERN & SOUTHERN		12/01/2024	Security Withdraw		4,593,957	4,615,000	4,593,171	4,593,651	0	306	0	306	0	4,593,957	0	0	0	188,927	04/28/2061
95765P-AE-9	WESTERN & SOUTHERN		12/01/2024	Security Withdraw		233,832	231,000	233,966	233,863	0	(31)	0	(31)	0	233,832	0	0	0	9,457	04/28/2061
95765P-AE-9	WESTERN & SOUTHERN		12/01/2024	Security Withdraw		1,643,549	1,615,000	1,644,894	1,643,877	0	(328)	0	(328)	0	1,643,549	0	0	0	66,114	04/28/2061
95765P-AE-9	WESTERN & SOUTHERN		12/01/2024	Security Withdraw		1,870,481	1,846,000	1,871,641	1,870,754	0	(273)	0	(273)	0	1,870,481	0	0	0	75,571	04/28/2061
BCC2CT-DR-6	PALMP 1A		04/18/2024	Paydown		287,251	287,251	317,833	298,387	0	(32,180)	0	(32,180)	21,043	287,251	0	0	0	8,182	04/18/2030
BCC2CT-DR-6	PALMP 1A		04/25/2024	Paydown		3,195,129	3,195,129	3,503,651	3,289,288	0	(326,128)	0	(326,128)	231,969	3,195,129	0	0	0	93,617	04/18/2030
BCC2H8-DV-8	RPARK 1A		04/15/2024	Paydown		142,480	142,480	158,399	148,269	0	(17,004)	0	(17,004)	11,215	142,480	0	0	0	3,977	07/14/2031
BCC2H8-DV-8	RPARK 1A		04/24/2024	Call 100.0000		216,976	216,976	239,033	223,746	0	(23,694)	0	(23,694)	16,924	216,976	0	0	0	6,229	07/14/2031
G00618-AA-5	ABSOT 2020-1X A		01/01/2024	Paydown		1,618,710	1,618,710	1,618,710	1,618,710	0	0	0	0	0	1,618,710	0	0	0	529	09/20/2025
G00618-AA-5	ABSOT 2020-1X A		03/20/2024	Paydown		1,185,505	1,185,505	1,185,505	1,185,505	0	0	0	0	0	1,185,505	0	0	0	9,362	09/20/2025
G00618-AA-5	ABSOT 2020-1X A		06/20/2024	Paydown		1,272,702	1,272,702	1,272,702	1,272,702	0	0	0	0	0	1,272,702	0	0	0	19,655	09/20/2025
G00618-AA-5	ABSOT 2020-1X A		09/20/2024	Paydown		13,914,183	13,914,183	13,914,183	13,914,183	0	0	0	0	0	13,914,183	0	0	0	339,589	09/20/2025
G00618-AB-3	ABSOT 2020-1X B		01/01/2024	Paydown		1,416,592	1,416,592	1,416,592	1,416,592	0	0	0	0	0	1,416,592	0	0	0	611	09/20/2025
G00618-AB-3	ABSOT 2020-1X B		03/20/2024	Paydown		1,037,478	1,037,478	1,037,478	1,037,478	0	0	0	0	0	1,037,478	0	0	0	14,292	09/20/2025
G00618-AB-3	ABSOT 2020-1X B		06/20/2024	Paydown		1,113,787	1,113,787	1,113,787	1,113,787	0	0	0	0	0	1,113,787	0	0	0	30,159	09/20/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G00618-AB-3	ABSOT 2020-1X B		09/20/2024	Paydown		12,176,802	12,176,802	12,176,802	12,176,802	0	0	0	0	0	12,176,802	0	0	0	522,095	09/20/2025
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		01/01/2024	Paydown		2,348,578	2,348,578	2,326,420	2,335,722	0	12,856	0	12,856	0	2,348,578	0	0	0	0	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		03/31/2024	Paydown		2,400,708	2,400,708	2,378,059	2,387,567	0	13,141	0	13,141	0	2,400,708	0	0	0	22,807	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		07/01/2024	Redemption		2,473,213	2,473,213	2,449,880	2,459,675	0	13,538	0	13,538	0	2,473,213	0	0	0	46,991	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		09/30/2024	Paydown		2,387,372	2,387,372	2,364,849	2,374,304	0	13,068	0	13,068	0	2,387,372	0	0	0	68,040	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		10/08/2024	ATHENE ANNUITY		121,342,343	131,470,805	130,230,463	130,751,139	0	40,954	0	40,954	0	130,792,094	0	(9,449,750)	(9,449,750)	3,859,018	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		12/31/2024	Paydown		1,155,726	1,155,726	1,144,823	1,149,400	0	6,326	0	6,326	0	1,155,726	0	0	0	43,918	09/30/2045
G2530#-AA-2	CORE SENIOR LENDING		09/01/2024	RILA		6,026,313	6,026,313	6,026,313	6,026,313	0	0	0	0	0	6,026,313	0	0	0	329,508	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		09/01/2024	RILA		3,013,157	3,013,157	3,013,157	3,013,157	0	0	0	0	0	3,013,157	0	0	0	194,445	12/23/2032
G7741@-AB-6	SVF II FINCO		08/06/2024	Paydown		2,028,363	2,028,363	2,028,363	2,028,363	0	0	0	0	0	2,028,363	0	0	0	62,085	12/18/2025
G7741@-AB-6	SVF II FINCO		11/06/2024	Redemption		5,656,815	5,656,815	5,656,815	5,656,815	0	0	0	0	0	5,656,815	0	0	0	173,147	12/18/2025
G7741@-AB-6	SVF II FINCO		11/29/2024	Paydown		2,893,324	2,893,324	2,893,324	2,893,324	0	0	0	0	0	2,893,324	0	0	0	88,561	12/18/2025
G8228*-AK-8	SMITH & NEPHEW		11/19/2024	Maturity		18,500,000	18,500,000	18,500,000	18,500,000	0	0	0	0	0	18,500,000	0	0	0	621,600	11/19/2024
G8228*-AK-8	SMITH & NEPHEW		11/19/2024	Maturity		18,500,000	18,500,000	18,500,000	18,500,000	0	0	0	0	0	18,500,000	0	0	0	621,600	11/19/2024
G8655*-AA-2	TPG PARTNER		09/30/2024	Redemption		17,280,953	17,280,953	17,280,953	17,280,953	0	0	0	0	0	17,280,953	0	0	0	513,244	09/30/2030
R6237*-AA-1	NORSPAN LNG VII		03/31/2024	Redemption		1,095,562	1,095,562	1,095,562	1,095,562	0	0	0	0	0	1,095,562	0	0	0	15,557	09/30/2030
R6237*-AA-1	NORSPAN LNG VII		09/30/2024	Redemption		1,115,628	1,115,628	1,115,628	1,115,628	0	0	0	0	0	1,115,628	0	0	0	31,684	09/30/2030
00908@-AA-3	AIR CAN 2015-2AA		06/15/2024	Redemption		120,553	120,553	117,715	119,021	0	1,533	0	1,533	0	120,553	0	0	0	2,260	12/15/2027
00908@-AA-3	AIR CAN 2015-2AA		12/15/2024	Redemption		120,553	120,553	117,715	119,021	0	1,533	0	1,533	0	120,553	0	0	0	4,521	12/15/2027
00909@-AA-9	AIR CAN 2015-1A		03/15/2024	Redemption		197,966	197,966	190,347	194,385	0	3,581	0	3,581	0	197,966	0	0	0	3,563	03/15/2027
00909@-AA-9	AIR CAN 2015-1A		09/15/2024	Redemption		197,966	197,966	190,347	194,385	0	3,581	0	3,581	0	197,966	0	0	0	7,127	03/15/2027
00909D-AA-1	AIR CAN 2020-2A PTT		04/01/2024	Redemption		14,281	14,281	14,281	14,281	0	0	0	0	0	14,281	0	0	0	375	04/01/2029
00909D-AA-1	AIR CAN 2020-2A PTT		10/01/2024	Redemption		14,281	14,281	14,281	14,281	0	0	0	0	0	14,281	0	0	0	750	04/01/2029
06368L-AP-1	BANK OF MONTREAL		09/14/2024	Maturity		750,000	750,000	740,340	744,748	0	5,252	0	5,252	0	750,000	0	0	0	31,875	09/14/2024
097751-BT-7	BOMBARDIER		04/15/2024	Call 100.0000		58,000	58,000	58,000	58,000	0	0	0	0	0	58,000	0	0	0	2,284	04/15/2027
097751-BT-7	BOMBARDIER		04/22/2024	Call 100.0000		116,000	116,000	116,000	116,000	0	0	0	0	0	116,000	0	0	0	4,745	04/15/2027
097751-BT-7	BOMBARDIER		06/20/2024	Call 100.0000		258,000	258,000	258,000	258,000	0	0	0	0	0	258,000	0	0	0	13,827	04/15/2027
11271L-AK-8	BROOKFIELD FINANCE		03/18/2024	MORGAN STANLEY		1,576,545	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	76,545	76,545	28,046	01/05/2034
124765-D#-2	CAE		12/27/2024	Maturity		9,800,000	9,800,000	9,838,360	9,805,415	0	(5,415)	0	(5,415)	0	9,800,000	0	0	0	528,777	12/27/2024
124765-D#-2	CAE		12/27/2024	Maturity		12,600,000	12,600,000	12,600,000	12,600,000	0	0	0	0	0	12,600,000	0	0	0	679,833	12/27/2024
124765-D#-2	CAE		12/27/2024	Maturity		12,600,000	12,600,000	12,600,000	12,600,000	0	0	0	0	0	12,600,000	0	0	0	679,833	12/27/2024
124900-AB-7	CCL INDUSTRIES		05/14/2024	BROOKE RE2		5,657,046	6,000,000	5,970,420	5,990,715	0	1,228	0	1,228	0	5,991,943	0	(334,898)	(334,898)	120,792	10/01/2026
136055-AA-8	CANADIAN IMPERIAL BANK		04/10/2024	Redemption		539,061	539,061	539,061	539,061	0	0	0	0	0	539,061	0	0	0	19,573	04/10/2032
136055-AA-8	CANADIAN IMPERIAL BANK		10/10/2024	Redemption		539,061	539,061	539,061	539,061	0	0	0	0	0	539,061	0	0	0	39,147	04/10/2032
15135U-AF-6	CENOVUS ENERGY		03/25/2024	GOLDMAN SACHS		3,282,600	3,000,000	2,355,000	2,407,334	0	4,071	0	4,071	0	2,411,405	0	871,195	871,195	74,250	11/15/2039
335934-AU-9	FIRST QUANTUM MINERALS L		01/18/2024	JP MORGAN		425,813	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(24,188)	(24,188)	5,498	06/01/2031
575385-AD-1	MASONITE INTERNATIONAL		03/13/2024	ATHENE ANNUITY		4,792,667	4,800,000	4,907,950	4,826,516	0	(5,009)	0	(5,009)	0	4,821,507	0	(28,840)	(28,840)	159,100	02/01/2028
59151K-AK-4	METHANEX		12/01/2024	Maturity		1,000,000	1,000,000	986,790	998,492	0	1,508	0	1,508	0	1,000,000	0	0	0	42,500	12/01/2024
66977W-AQ-2	NOVA CHEMICALS		02/12/2024	Call 99.8750		998,750	1,000,000	987,500	998,767	0	247	0	247	0	999,013	0	0	0	9,351	06/01/2024
66977W-AQ-2	NOVA CHEMICALS		02/12/2024	Call 99.8750		2,397,000	2,400,000	2,381,054	2,396,040	0	828	0	828	0	2,396,868	0	1,314	1,314	21,892	06/01/2024
68245X-AK-5	1011778 BC UNLIMITED LIABILITY		09/13/2024	Call 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	39,292	04/15/2025
725906-AH-4	BARRICK GOLD		05/14/2024	BROOKE RE2		5,157,435	5,000,000	4,920,713	4,941,240	0	1,694	0	1,694	0	4,942,934	0	214,501	214,501	224,010	03/01/2033
78016F-ZU-1	ROYAL BANK OF CANADA		01/03/2024	RBS SECURITIES		1,564,875	1,500,000	1,497,030	1,497,522	0	1	0	1	0	1,497,523	0	67,352	67,352	16,000	11/01/2027
878744-AB-7	TECK RESOURCES		07/17/2024	Call 93.3730		1,400,595	1,500,000	1,417,500	1,429,780	0	1,257	0	1,257	0	1,431,037	0	0	0	38,025	03/01/2042
87952V-AM-8	TELESAT CANADA		04/04/2024	IMPERIAL CAPITAL		260,100	867,000	320,790	389,893	0	19,207	0	19,207	0	409,099	0	(148,999)	(148,999)	27,082	10/15/2027
89352H-AL-3	TRANSCANADA PIPELINES		10/15/2024	Call 96.5850		4,269,057	4,420,000	4,390,177	4,393,529	0	944	0	944	0	4,394,473	0	0	0	94,970	10/16/2043
89356B-AC-2	TRANSCANADA TRUST		09/26/2024	ATHENE ANNUITY		1,320,173	1,350,000	1,366,875	1,358,810	0	(1,840)	0	(1,840)	0	1,356,970	0	(36,796)	(36,796)	73,538	03/15/2077
89356B-AE-8	TRANSCANADA PIPELINES		09/26/2024	ATHENE ANNUITY		7,745,000	8,000,000	7,970,400	7,970,675	0	614	0	614	0	7,971,289	0	(226,289)	(226,289)	452,222	09/15/2079
98417E-AN-0	GLENCORE FINANCE CANADA		05/14/2024	BROOKE RE2		1,020,492	1,037,000	1,041,241	1,040,699	0	40	0	40	0	1,040,738	0	(20,246)	(20,246)	30,937	11/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98417E-AR-1	GLENCORE FINANCE CANADA		03/25/2024	GOLDMAN SACHS		5,743,740	6,000,000	4,560,000	4,745,219	0	7,605	0	7,605	0	4,752,824	0	990,916	990,916	140,600	10/25/2042
000806-AJ-8	ABPCI 2020-9A A1R	C	01/27/2024	Paydown		580,612	580,612	580,612	580,612	0	0	0	0	0	580,612	0	0	0	10,687	11/18/2031
000806-AJ-8	ABPCI 2020-9A A1R	C	04/27/2024	Paydown		256,141	256,141	256,141	256,141	0	0	0	0	0	256,141	0	0	0	9,235	11/18/2031
000806-AJ-8	ABPCI 2020-9A A1R	C	06/07/2024	Redemption		9,163,247	9,163,247	9,163,247	9,163,247	0	0	0	0	0	9,163,247	0	0	0	399,715	11/18/2031
000806-AL-3	ABPCI 2020-9A A2R	C	06/07/2024	Redemption		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	138,331	11/18/2031
000848-AC-5	ABPCI 2020-10A A1B	C	04/20/2024	Paydown		227,845	227,845	227,845	227,845	0	0	0	0	0	227,845	0	0	0	2,666	01/20/2032
000848-AC-5	ABPCI 2020-10A A1B	C	07/20/2024	Paydown		1,519,204	1,519,204	1,519,204	1,519,204	0	0	0	0	0	1,519,204	0	0	0	26,662	01/20/2032
000848-AC-5	ABPCI 2020-10A A1B	C	07/25/2024	Paydown		10,252,951	10,252,951	10,252,951	10,252,951	0	0	0	0	0	10,252,951	0	0	0	181,939	01/20/2032
000848-AG-6	ABPCI 2020-10A A2B	C	05/14/2024	BROOKE RE2		3,196,918	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(303,083)	(303,083)	51,963	01/20/2032
00119H-AN-0	AGL 2019-1A DR	C	03/13/2024	ATHENE ANNUITY		15,136,214	15,300,000	15,300,000	15,300,000	0	0	0	0	0	15,300,000	0	(163,787)	(163,787)	535,712	10/20/2034
00119T-AP-9	AGL 2020-5A DR	C	03/13/2024	ATHENE ANNUITY		6,827,440	6,900,000	6,899,871	6,900,000	0	0	0	0	0	6,900,000	0	(72,560)	(72,560)	242,985	07/20/2034
00119V-AU-3	AGL 2020-6A DR	C	06/10/2024	ATHENE ANNUITY		17,935,092	18,000,000	17,999,684	18,000,000	0	0	0	0	0	18,000,000	0	(64,908)	(64,908)	1,037,821	07/20/2034
00120J-AJ-2	AGL 2021-13A D	C	06/10/2024	ATHENE ANNUITY		1,810,409	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	10,409	10,409	102,603	10/20/2034
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C	02/29/2024	TD SECURITIES (USA)		3,009,270	3,000,000	2,970,746	2,971,835	0	493	0	493	0	2,972,328	0	36,942	36,942	93,854	08/11/2032
00203Q-AE-7	AP MOLLER-MAERSK A/S	C	03/11/2024	MARKET AXESS		3,637,949	3,695,000	4,246,487	4,096,507	0	(13,894)	0	(13,894)	0	4,082,612	0	(444,663)	(444,663)	38,336	06/20/2029
00654U-AA-0	ADANI INTERNATIONAL	C	03/16/2024	Redemption		52,250	52,250	51,571	51,745	0	505	0	505	0	52,250	0	0	0	784	02/16/2031
00654U-AA-0	ADANI INTERNATIONAL	C	09/30/2024	Redemption		57,000	57,000	56,259	56,449	0	551	0	551	0	57,000	0	0	0	1,710	02/16/2031
00774M-AU-9	AERCAP IRELAND CAPITAL	C	10/29/2024	Maturity		2,500,000	2,500,000	2,496,950	2,499,123	0	877	0	877	0	2,500,000	0	0	0	41,250	10/29/2024
008511-AS-6	AGL 2020-7A DR	C	03/13/2024	ATHENE ANNUITY		7,908,808	8,000,000	7,999,856	8,000,000	0	0	0	0	0	8,000,000	0	(91,192)	(91,192)	288,892	07/15/2034
01448T-AB-0	ALESC 5A A2	C	11/13/2024	ATHENE ANNUITY		2,398,005	2,511,000	2,297,565	2,505,069	0	(25,904)	0	(25,904)	0	2,479,165	0	(81,160)	(81,160)	138,366	12/23/2034
01450A-AB-6	ALESC 11A A2	C	11/13/2024	ATHENE ANNUITY		4,030,742	4,789,000	3,967,687	4,408,568	0	(10,914)	0	(10,914)	0	4,397,654	0	(366,912)	(366,912)	255,326	12/23/2036
01538T-AA-3	ALFA DESARROLLO SPA	C	03/27/2024	Redemption		15,787	15,787	15,787	15,787	0	0	0	0	0	15,787	0	0	0	359	09/27/2051
01538T-AA-3	ALFA DESARROLLO SPA	C	09/27/2024	Redemption		36,580	36,580	36,580	36,580	0	0	0	0	0	36,580	0	0	0	1,664	09/27/2051
01750L-AE-3	ALLEG 2018-2A B2	C	09/01/2024	Paydown		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	140,643	07/15/2031
01750T-AJ-5	ALLEG 2020-1A C	C	03/13/2024	ATHENE ANNUITY		10,441,995	10,400,000	10,311,506	10,311,506	0	2,370	0	2,370	0	10,313,876	0	128,119	128,119	331,865	01/21/2032
01959E-AC-2	ALLIED WORLD ASSURANCE	C	07/24/2024	Call 100.0000		7,000,000	7,000,000	6,996,640	6,998,903	0	179	0	179	0	6,999,083	0	917	917	224,146	10/29/2025
02154C-AH-6	ALTICE FINANCING SA	C	03/13/2024	JP MORGAN		207,675	234,000	188,078	192,313	0	1,164	0	1,164	0	193,477	0	14,198	14,198	7,849	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	C	03/13/2024	JP MORGAN		207,675	234,000	193,793	198,757	0	1,004	0	1,004	0	199,761	0	7,914	7,914	7,849	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	C	03/14/2024	BARCLAYS CAPITAL		117,705	133,000	106,899	109,306	0	687	0	687	0	109,993	0	7,712	7,712	4,525	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	C	03/14/2024	BARCLAYS CAPITAL		117,705	133,000	111,115	113,793	0	571	0	571	0	114,364	0	3,341	3,341	4,525	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	C	03/15/2024	WELLS FARGO		117,705	133,000	106,899	109,306	0	696	0	696	0	110,002	0	7,703	7,703	4,546	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	C	03/15/2024	WELLS FARGO		117,705	133,000	111,055	113,737	0	580	0	580	0	114,317	0	3,388	3,388	4,546	08/15/2029
03217C-AB-2	AMS AG	C	05/28/2024	JEFFERIES & COMPANY		250,640	241,000	238,800	238,764	0	(1)	0	(1)	0	238,763	0	11,877	11,877	14,679	03/30/2029
03217C-AB-2	AMS AG	C	06/03/2024	MARKET AXESS		41,600	40,000	39,635	39,629	0	0	0	0	0	39,629	0	1,971	1,971	2,504	03/30/2029
03217C-AB-2	AMS AG	C	06/04/2024	HSBC SECURITIES		502,320	483,000	478,590	478,518	0	(1)	0	(1)	0	478,517	0	23,803	23,803	30,406	03/30/2029
03217C-AB-2	AMS AG	C	06/07/2024	DEUTSCHE BANK		245,440	236,000	233,845	233,810	0	1	0	1	0	233,811	0	11,629	11,629	15,258	03/30/2029
03328L-AG-7	ANCHC 2014-4RA D	C	03/13/2024	ATHENE ANNUITY		3,445,288	3,500,000	3,349,969	3,500,000	0	0	0	0	0	3,500,000	0	(54,712)	(54,712)	107,996	01/28/2031
03329L-AS-0	ANCHF 15-2	C	09/26/2024	ATHENE ANNUITY		4,435,547	4,500,000	4,522,500	4,510,588	0	(2,366)	0	(2,366)	0	4,508,223	0	(72,676)	(72,676)	162,521	04/25/2038
03331A-AL-5	ANCHC 2021-18A D	C	06/10/2024	ATHENE ANNUITY		4,690,654	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	(59,347)	(59,347)	284,506	04/15/2034
03331K-AE-9	ANCHC 2021-21A C	C	06/10/2024	ATHENE ANNUITY		8,003,424	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	3,424	3,424	417,051	10/20/2034
03331K-AG-4	ANCHC 2021-21A D	C	03/13/2024	ATHENE ANNUITY		4,748,899	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	(51,101)	(51,101)	177,733	10/20/2034
03331Q-AA-4	ANCHC 2021-20A D	C	06/10/2024	ATHENE ANNUITY		645,140	650,000	650,000	650,000	0	0	0	0	0	650,000	0	(4,860)	(4,860)	39,163	01/20/2035
03332A-AA-8	ACNHF 2020-10A AV	C	09/26/2024	ATHENE ANNUITY		636,806	650,000	653,250	651,495	0	(355)	0	(355)	0	651,141	0	(14,335)	(14,335)	21,629	04/25/2038
034863-AP-5	ANGLO AMERICAN CAPITAL	C	10/21/2024	ATHENE ANNUITY		5,119,436	5,126,000	5,459,165	5,271,115	0	(84,730)	0	(84,730)	0	5,186,385	0	(66,949)	(66,949)	233,927	05/14/2025
03665A-AN-7	ANTR 17-2A-CR	C	04/24/2024	ATHENE ANNUITY		13,480,385	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	(19,616)	(19,616)	577,042	10/20/2033
03665A-AQ-0	ANTR 2017-2A DR	C	06/10/2024	ATHENE ANNUITY		9,603,101	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	3,101	3,101	584,701	10/20/2033
03665Y-AJ-4	ANTR 2019-2A D	C	02/15/2024	Redemption		1,000,000	1,000,000	999,990	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,638	01/23/2032
03767V-AQ-1	APID 2019-31A DR	C	03/13/2024	ATHENE ANNUITY		2,484,815	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(15,185)	(15,185)	90,279	04/15/2031
03769H-AG-2	APID 2021-37A D	C	06/10/2024	ATHENE ANNUITY		4,485,609	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(14,391)	(14,391)	250,295	10/22/2034
04009G-AC-1	ARES 2019-53A A2	C	10/24/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	441,793	04/24/2031
04009G-AG-2	ARES 2019-53A C	C	10/24/2024	Paydown		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	284,916	04/24/2031
04016Q-AD-8	ARES 2017-45A D	C	03/13/2024	ATHENE ANNUITY		5,349,631	5,350,000	5,350,000	5,350,000	0	0	0	0	0	5,350,000	0	(369)	(369)	192,089	10/15/2030
04018B-AU-1	ARES 2020-55A DR	C	06/10/2024	ATHENE ANNUITY		5,236,287	5,250,000	5,249,906	5,250,000	0	0	0	0	0	5,250,000	0	(13,713)	(13,713)	304,042	07/15/2034
04019L-AS-3	ARES 2019-51A DR	C	04/24/2024	ATHENE ANNUITY		1,503,951	1,500,000	1,508,100	1,508,100	0	0	0	0	0	1,508,100	0	(4,149)	(4,149)	71,341	07/15/2034
04965F-AL-5	ATRM 15A D	C	03/13/2024	ATHENE ANNUITY		1,690,040	1,700,000	1,700,850	1,700,850	0	0	0	0	0	1,700,850	0	(10,810)	(10,810)	57,935	01/23/2031
05071T-AG-4	AUDAX SENIOR DEBT	C	03/18/2024	Paydown		1,000,000	1,000,000	999,988	1,000,000	0	0	0	0	0	1,000,000	0	0	0	43,029	10/22/2029
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	03/31/2024	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,230	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	09/30/2024	Redemption		266,667	266,667	266,667	266,667	0	0	0	0	0	266,667	0	0	0	12,853	09/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05279#-AG-4	AUTOLIV ASP	C	04/23/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	229,500	04/23/2024
05401A-AS-0	AVOLON HOLDINGS FND	C	05/10/2024	RBS SECURITIES		5,079,200	5,000,000	5,014,800	5,014,451	0	(671)	0	(671)	0	5,013,780	0	65,420	65,420	168,229	05/04/2028
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	01/15/2024	Redemption		24,845	24,845	24,845	24,845	0	0	0	0	0	24,845	0	0	0	70	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	01/15/2024	Redemption		24,845	24,845	24,845	24,845	0	0	0	0	0	24,845	0	0	0	70	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	02/15/2024	Redemption		24,915	24,915	24,915	24,915	0	0	0	0	0	24,915	0	0	0	141	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	02/15/2024	Redemption		24,915	24,915	24,915	24,915	0	0	0	0	0	24,915	0	0	0	141	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	03/15/2024	Redemption		24,972	24,972	24,972	24,972	0	0	0	0	0	24,972	0	0	0	212	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	03/15/2024	Redemption		24,985	24,985	24,985	24,985	0	0	0	0	0	24,985	0	0	0	212	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	04/15/2024	Redemption		25,056	25,056	25,056	25,056	0	0	0	0	0	25,056	0	0	0	283	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	04/15/2024	Redemption		25,056	25,056	25,056	25,056	0	0	0	0	0	25,056	0	0	0	283	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	05/15/2024	Redemption		25,127	25,127	25,127	25,127	0	0	0	0	0	25,127	0	0	0	355	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	05/15/2024	Redemption		25,127	25,127	25,127	25,127	0	0	0	0	0	25,127	0	0	0	355	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	06/15/2024	Redemption		25,198	25,198	25,198	25,198	0	0	0	0	0	25,198	0	0	0	427	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	06/15/2024	Redemption		25,198	25,198	25,198	25,198	0	0	0	0	0	25,198	0	0	0	427	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	07/15/2024	Redemption		25,269	25,269	25,269	25,269	0	0	0	0	0	25,269	0	0	0	500	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	07/15/2024	Redemption		25,269	25,269	25,269	25,269	0	0	0	0	0	25,269	0	0	0	500	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	08/15/2024	Redemption		27,130	27,130	27,130	27,130	0	0	0	0	0	27,130	0	0	0	613	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	08/15/2024	Redemption		27,130	27,130	27,130	27,130	0	0	0	0	0	27,130	0	0	0	613	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	09/15/2024	Redemption		27,207	27,207	27,207	27,207	0	0	0	0	0	27,207	0	0	0	692	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	09/15/2024	Redemption		27,207	27,207	27,207	27,207	0	0	0	0	0	27,207	0	0	0	692	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	10/15/2024	Redemption		27,284	27,284	27,284	27,284	0	0	0	0	0	27,284	0	0	0	771	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	10/15/2024	Redemption		27,284	27,284	27,284	27,284	0	0	0	0	0	27,284	0	0	0	771	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	11/15/2024	Redemption		27,361	27,361	27,361	27,361	0	0	0	0	0	27,361	0	0	0	850	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	11/15/2024	Redemption		27,361	27,361	27,361	27,361	0	0	0	0	0	27,361	0	0	0	850	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	12/15/2024	Redemption		27,438	27,438	27,438	27,438	0	0	0	0	0	27,438	0	0	0	930	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS	C	12/15/2024	Redemption		27,438	27,438	27,438	27,438	0	0	0	0	0	27,438	0	0	0	930	07/30/2042
05523U-AK-6	BAE SYSTEMS HOLDINGS	C	10/07/2024	Maturity		1,000,000	1,000,000	1,033,153	1,004,227	0	(4,227)	0	(4,227)	0	1,000,000	0	0	0	38,000	10/07/2024
055451-BF-4	BHP BILLITON FINANCE USA	C	01/22/2024	JP MORGAN		1,046,850	1,000,000	981,990	981,975	0	34	0	34	0	982,008	0	64,842	64,842	20,778	09/08/2053
055451-BF-4	BHP BILLITON FINANCE USA	C	04/25/2024	JEFFERIES & COMPANY		963,300	1,000,000	981,990	981,975	0	90	0	90	0	982,065	0	(18,765)	(18,765)	35,292	09/08/2053
05583J-AC-6	BPCE	C	05/14/2024	BROOKE RE2		1,866,003	2,000,000	1,837,360	1,878,862	0	10,770	0	10,770	0	1,889,632	0	(23,629)	(23,629)	39,083	10/23/2027
05583J-AE-2	BPCE	C	03/01/2024	GOLDMAN SACHS		1,080,130	1,112,000	1,082,732	1,096,301	0	592	0	592	0	1,096,892	0	(16,762)	(16,762)	24,715	09/12/2028
05683N-AG-7	BCC 2021-3A D	C	04/24/2024	ATHENE ANNUITY		17,866,998	18,000,000	17,998,128	18,000,000	0	0	0	0	0	18,000,000	0	(133,002)	(133,002)	797,912	07/24/2034
05766B-AJ-7	BOBA 2020-1A AR	C	01/20/2024	Paydown		6,126	6,126	6,052	6,052	0	74	0	74	0	6,126	0	0	0	109	01/20/2032
05766B-AJ-7	BOBA 2020-1A AR	C	04/20/2024	Paydown		9,189	9,189	9,079	9,079	0	110	0	110	0	9,189	0	0	0	319	01/20/2032
05766B-AJ-7	BOBA 2020-1A AR	C	07/20/2024	Paydown		9,586	9,586	9,470	9,470	0	115	0	115	0	9,586	0	0	0	495	01/20/2032
05766B-AJ-7	BOBA 2020-1A AR	C	10/21/2024	Paydown		6,679	6,679	6,599	6,599	0	80	0	80	0	6,679	0	0	0	457	01/20/2032
05766B-AJ-7	BOBA 2020-1A AR	C	11/02/2024	Redemption		2,468,421	2,468,421	2,438,800	2,438,800	0	29,621	0	29,621	0	2,468,421	0	0	0	174,795	01/20/2032
05766G-AJ-6	BOBA 2021-2A D	C	06/10/2024	ATHENE ANNUITY		1,297,145	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(2,855)	(2,855)	74,947	01/20/2035
05876C-AQ-6	BALLY 2022-20A A2AR	C	10/15/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,145,883	07/15/2034
05964H-AV-7	BANCO SANTANDER SA	C	05/13/2024	BANK OF AMERICA		937,719	900,000	900,000	900,000	0	0	0	0	0	900,000	0	37,719	37,719	47,928	08/08/2033
05964H-AV-7	BANCO SANTANDER SA	C	07/09/2024	JP MORGAN		745,332	700,000	700,000	700,000	0	0	0	0	0	700,000	0	45,332	45,332	44,679	08/08/2033
05964H-AX-3	BANCO SANTANDER SA	C	12/05/2024	GOLDMAN SACHS		515,935	500,000	500,000	500,000	0	0	0	0	0	500,000	0	15,935	15,935	35,264	11/07/2027
06407E-AF-2	BANK OF NEW ZEALAND	C	03/25/2024	MORGAN STANLEY		4,207,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(792,450)	(792,450)	95,667	01/27/2032
064255-AW-2	BK TOKYO-MIT UFJ	C	03/10/2024	Maturity		2,598,000	2,598,000	2,584,462	2,597,252	0	748	0	748	0	2,598,000	0	0	0	48,713	03/10/2024
06738E-AU-9	BARCLAYS	C	02/09/2024	SUSQUEHANNA INTL		4,815,100	5,000,000	4,788,950	4,899,481	0	2,512	0	2,512	0	4,901,993	0	(86,893)	(86,893)	128,303	01/10/2028
06738E-BY-0	BARCLAYS	C	03/07/2024	CITICORP		12,984,140	13,000,000	13,223,600	13,166,842	0	(8,187)	0	(8,187)	0	13,158,655	0	(174,515)	(174,515)	421,132	08/09/2028
06738E-CA-1	BARCLAYS	C	01/23/2024	DEUTSCHE BANK		5,678,339	5,739,000	5,739,000	5,739,000	0	0	0	0	0	5,739,000	0	(60,661)	(60,661)	152,057	08/09/2033
06759M-AJ-0	BABSON CLO LTD BABSN	C	04/23/2024	Paydown		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	171,750	07/23/2030
070252-AE-1	BARK 2021-1A C	C	06/10/2024	ATHENE ANNUITY		13,999,860	14,000,000	13,895,812	14,000,000	0	0	0	0	0	14,000,000	0	(140)	(140)	661,589	04/20/2034
07135L-AC-0	BATLN 2022-23A B1	C	09/11/2024	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	673,611	05/19/2036
07135L-AG-1	BATLN 2022-23A C	C	09/06/2024	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	723,407	05/19/2036
072917-AA-5	BXCMM 2022-1A A1	C	09/01/2024	RILA		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	310,210	04/20/2035
072917-AE-7	BXCMM 2022-1A B	C	05/14/2024	BROOKE RE2		4,971,520	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(28,480)	(28,480)	213,634	04/20/2035
07335Y-AJ-5	BDS 2021-FL10 C	C	09/10/2024	ATHENE ANNUITY		5,400,385	5,500,000	5,490,684	5,500,000	0	0	0	0	0	5,500,000	0	(99,615)	(99,615)	342,214	12/16/2036
07335Y-AL-0	BDS 2021-FL10 C	C	09/10/2024	ATHENE ANNUITY		4,727,544	4,792,000	4,784,084	4,792,000	0	0	0	0	0	4,792,000	0	(64,456)	(64,456)	316,132	12/16/2036
087598-AG-3	BETHP 2021-1A D	C	03/13/2024	ATHENE ANNUITY		7,164,396	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	(35,604)	(35,604)	255,533	10/15/2036
111013-AL-2	SKY PLC	C	06/10/2024	ATHENE ANNUITY		16,720,687	16,800,000	17,519,472	17,000,257	0	(125,787)	0	(125,787)	0	16,874,470	0	(153,783)	(153,783)	462,000	09/16/2024
11778B-AB-8	SKY GROUP FINANCE PLC	C	03/07/2024	CANTOR FITZGERALD		5,483,550	5,000,000	5,183,860	5,145,519	0	(1,440)	0	(1,440)	0	5,144,080	0	339,470	339,470	131,806	10/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12481H-AU-9	CBAM 2017-3A CR	C	06/10/2024	ATHENE ANNUITY		23,011,063	23,000,000	23,084,962	23,084,962	0	0	0	0	0	23,084,962	0	(73,899)	(73,899)	1,220,685	07/17/2034
12481H-AW-5	CBAM 2017-3A DR	C	03/13/2024	ATHENE ANNUITY		2,984,223	3,000,000	2,999,937	3,000,000	0	0	0	0	0	3,000,000	0	(15,777)	(15,777)	112,627	07/17/2034
12551Y-AG-8	CIFC 2018-3A D	C	03/13/2024	ATHENE ANNUITY		999,215	1,000,000	1,000,510	1,000,510	0	0	0	0	0	1,000,510	0	(1,295)	(1,295)	34,588	07/18/2031
12572G-AA-5	CIFC 2022-5A A1	C	02/09/2024	Paydown		15,000,000	15,000,000	14,850,000	14,850,000	0	150,000	0	150,000	0	15,000,000	0	0	0	344,488	07/16/2033
12572G-AC-1	CIFC 2022-5A B1	C	02/09/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	140,487	07/16/2033
12594K-AB-8	CNH INDUSTRIAL	C	03/25/2024	GOLDMAN SACHS		960,830	1,000,000	940,310	972,285	0	1,567	0	1,567	0	973,852	0	(13,022)	(13,022)	14,117	11/15/2027
12656*-AJ-1	CSL LIMITED	C	01/01/2024	DIRECT		14,539,790	15,000,000	14,539,790	14,539,790	0	0	0	0	0	14,539,790	0	0	0	125,538	10/08/2025
12656*-AK-8	CSL LIMITED	C	04/17/2024	SEAPORT GROUP		14,556,461	15,640,000	15,640,000	15,640,000	0	0	0	0	0	15,640,000	0	(1,083,539)	(1,083,539)	246,877	10/13/2026
127628-AA-9	VOLKSWAGEN	C	02/15/2024	Redemption		20,069	20,069	20,069	20,069	0	0	0	0	0	20,069	0	0	0	211	03/15/2044
127628-AA-9	VOLKSWAGEN	C	03/15/2024	Redemption		20,177	20,177	20,177	20,177	0	0	0	0	0	20,177	0	0	0	317	03/15/2044
127628-AA-9	VOLKSWAGEN	C	04/15/2024	Redemption		20,285	20,285	20,285	20,285	0	0	0	0	0	20,285	0	0	0	426	03/15/2044
127628-AA-9	VOLKSWAGEN	C	05/15/2024	Redemption		20,393	20,393	20,393	20,393	0	0	0	0	0	20,393	0	0	0	535	03/15/2044
127628-AA-9	VOLKSWAGEN	C	06/15/2024	Redemption		20,503	20,503	20,503	20,503	0	0	0	0	0	20,503	0	0	0	645	03/15/2044
127628-AA-9	VOLKSWAGEN	C	07/15/2024	Redemption		20,612	20,612	20,612	20,612	0	0	0	0	0	20,612	0	0	0	757	03/15/2044
127628-AA-9	VOLKSWAGEN	C	08/15/2024	Redemption		20,723	20,723	20,723	20,723	0	0	0	0	0	20,723	0	0	0	870	03/15/2044
127628-AA-9	VOLKSWAGEN	C	09/15/2024	Redemption		20,834	20,834	20,834	20,834	0	0	0	0	0	20,834	0	0	0	983	03/15/2044
127628-AA-9	VOLKSWAGEN	C	10/15/2024	Redemption		20,945	20,945	20,945	20,945	0	0	0	0	0	20,945	0	0	0	1,099	03/15/2044
127628-AA-9	VOLKSWAGEN	C	11/15/2024	Redemption		21,058	21,058	21,058	21,058	0	0	0	0	0	21,058	0	0	0	1,215	03/15/2044
127628-AA-9	VOLKSWAGEN	C	12/15/2024	Redemption		21,170	21,170	21,170	21,170	0	0	0	0	0	21,170	0	0	0	1,332	03/15/2044
13876L-AQ-0	CANYC 2020-1A DR	C	06/10/2024	ATHENE ANNUITY		6,680,698	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	(69,302)	(69,302)	390,911	07/15/2034
13876N-AU-7	CANYC 2020-2A DR	C	07/24/2024	ATHENE ANNUITY		8,883,207	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(116,793)	(116,793)	617,295	10/15/2034
13887P-AR-6	CANYC 2016-1A DR	C	03/13/2024	ATHENE ANNUITY		495,050	500,000	496,863	500,000	0	0	0	0	0	500,000	0	(4,950)	(4,950)	17,435	07/15/2031
143658-BN-1	CARNIVAL	C	02/14/2024	BARCLAYS CAPITAL		987,500	1,000,000	966,810	970,446	0	1,010	0	1,010	0	971,456	0	16,044	16,044	26,354	03/01/2027
143658-BN-1	CARNIVAL	C	03/11/2024	BARCLAYS CAPITAL		445,500	450,000	453,938	452,425	0	(126)	0	(126)	0	452,299	0	(6,799)	(6,799)	13,800	03/01/2027
143658-BN-1	CARNIVAL	C	03/11/2024	BARCLAYS CAPITAL		532,620	538,000	441,731	456,910	0	4,377	0	4,377	0	461,287	0	71,333	71,333	16,499	03/01/2027
143658-BR-2	CARNIVAL	C	02/06/2024	WELLS FARGO		1,132,950	1,162,000	961,555	966,442	0	2,848	0	2,848	0	969,290	0	163,660	163,660	18,786	05/01/2029
15674E-AG-7	CERB 2021-1A D	C	06/10/2024	ATHENE ANNUITY		4,966,255	5,000,000	4,999,805	5,000,000	0	0	0	0	0	5,000,000	0	(33,745)	(33,745)	304,439	04/15/2032
171519-AA-9	CHMML 2021-2A A	C	12/17/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	845,337	10/01/2032
171519-AC-5	CHMML 2021-2A B	C	05/14/2024	BROOKE RE2		5,466,654	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(33,347)	(33,347)	253,659	10/01/2032
171519-AC-5	CHMML 2021-2A B	C	09/01/2024	RILA		5,500,000	5,500,000	5,490,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	378,157	10/01/2032
171519-AC-5	CHMML 2021-2A B	C	12/17/2024	Paydown		10,000,000	10,000,000	9,960,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	900,212	10/01/2032
171519-AC-5	CHMML 2021-2A B	C	12/17/2024	Paydown		11,000,000	11,000,000	10,990,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	990,233	10/01/2032
225401-AF-5	CREDIT SUISSE	C	11/21/2024	BARCLAYS CAPITAL		1,354,322	1,405,000	1,436,858	1,427,421	0	(4,734)	0	(4,734)	0	1,422,687	0	(68,366)	(68,366)	73,989	01/12/2029
225401-BE-7	CREDIT SUISSE	C	05/08/2024	BANK OF AMERICA		2,558,623	2,501,000	2,501,000	2,501,000	0	0	0	0	0	2,501,000	0	57,623	57,623	98,935	09/22/2029
22845X-AJ-9	CRNPT 2018-4A C	C	03/13/2024	ATHENE ANNUITY		984,535	1,000,000	986,074	1,000,000	0	0	0	0	0	1,000,000	0	(15,465)	(15,465)	30,376	04/20/2031
23341C-AC-7	DNB BANK ASA	C	03/25/2024	GOLDMAN SACHS		3,631,938	3,612,000	3,612,000	3,612,000	0	0	0	0	0	3,612,000	0	19,938	19,938	99,383	10/09/2026
251526-BN-8	DEUTSCHE BANK NY	C	05/14/2024	BROOKE RE2		2,097,888	2,250,000	1,966,213	1,994,493	0	7,960	0	7,960	0	2,002,452	0	95,436	95,436	49,664	12/01/2032
251526-CS-6	DEUTSCHE BANK NY	C	02/26/2024	MARKET AXESS		50,340	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,340	1,340	2,012	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/26/2024	GOLDMAN SACHS		50,342	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,342	1,342	2,012	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/26/2024	JP MORGAN		50,345	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,345	1,345	2,012	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/26/2024	JP MORGAN		50,348	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,348	1,348	2,012	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/26/2024	MARKET AXESS		50,359	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,359	1,359	2,012	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/27/2024	GOLDMAN SACHS		58,570	57,000	57,000	57,000	0	0	0	0	0	57,000	0	1,570	1,570	2,351	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/27/2024	BNP PARIBAS		51,354	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,354	1,354	2,063	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/27/2024	JP MORGAN		51,361	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,361	1,361	2,063	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/27/2024	MARKET AXESS		50,343	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,343	1,343	2,021	01/18/2029
251526-CS-6	DEUTSCHE BANK NY	C	02/27/2024	MARKET AXESS		50,361	49,000	49,000	49,000	0	0	0	0	0	49,000	0	1,361	1,361	2,021	01/18/2029
251526-CT-4	DEUTSCHE BANK NY	C	10/22/2024	CITADEL SECURITIES		212,010	200,000	200,000	200,000	0	0	0	0	0	200,000	0	12,010	12,010	17,029	02/10/2034
25253Y-AA-4	DCF 2 19-2A	C	09/26/2024	ATHENE ANNUITY		1,959,182	2,000,000	2,010,000	2,004,622	0	(1,084)	0	(1,084)	0	2,003,538	0	(44,356)	(44,356)	92,152	01/25/2038
25255A-AA-4	DCF 2 19-1A	C	09/10/2024	ATHENE ANNUITY		9,306,377	9,425,000	9,472,125	9,445,245	0	(5,445)	0	(5,445)	0	9,439,800	0	(133,423)	(133,423)	487,744	07/25/2037
25255D-AJ-9	DCLO 2021-1A C	C	07/24/2024	ATHENE ANNUITY		9,870,480	10,000,000	9,999,590	10,000,000	0	0	0	0	0	10,000,000	0	(129,520)	(129,520)	697,633	07/15/2036
25255L-AE-2	DCLO 2021-2A B	C	07/24/2024	ATHENE ANNUITY		18,003,546	18,000,000	17,999,586	18,000,000	0	0	0	0	0	18,000,000	0	3,546	3,546	1,086,544	10/15/2036
25255L-AG-7	DCLO 2021-2A C	C	07/24/2024	ATHENE ANNUITY		13,322,003	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	(177,998)	(177,998)	936,518	10/15/2036
26252N-AU-3	DRSLF 2019-72A DR	C	08/15/2024	ATHENE ANNUITY		985,673	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(14,327)	(14,327)	65,442	05/15/2032
269330-AA-4	E3 2019-1 A	C	01/20/2024	Redemption		15,451	15,451	15,451	15,450	0	1	0	1	0	15,451	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	01/20/2024	Redemption		15,451	15,451	15,451	15,450	0	1	0	1	0	15,451	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	02/20/2024	Redemption		32,268	32,268	32,267	32,265	0	3	0	3	0	32,268	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	02/20/2024	Redemption		32,268	32,268	32,267	32,265	0	3	0	3	0	32,268	0	0	0	0	09/20/2055

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
269330-AA-4	E3 2019-1 A	C	03/20/2024	Redemption		70,483	70,483	70,481	70,477	0	6	0	6	0	70,483	0	0	0	1,310	09/20/2055
269330-AA-4	E3 2019-1 A	C	03/20/2024	Redemption		70,483	70,483	70,481	70,477	0	6	0	6	0	70,483	0	0	0	1,310	09/20/2055
269330-AA-4	E3 2019-1 A	C	03/20/2024	Redemption		7,887	7,887	7,887	7,886	0	1	0	1	0	7,887	0	0	0	147	09/20/2055
269330-AA-4	E3 2019-1 A	C	03/20/2024	Redemption		7,887	7,887	7,887	7,886	0	1	0	1	0	7,887	0	0	0	147	09/20/2055
269330-AA-4	E3 2019-1 A	C	04/20/2024	Redemption		38,882	38,882	38,880	38,878	0	3	0	3	0	38,882	0	0	0	612	09/20/2055
269330-AA-4	E3 2019-1 A	C	04/20/2024	Redemption		38,882	38,882	38,880	38,878	0	3	0	3	0	38,882	0	0	0	615	09/20/2055
269330-AA-4	E3 2019-1 A	C	05/20/2024	Redemption		25,323	25,323	25,322	25,321	0	2	0	2	0	25,323	0	0	0	398	09/20/2055
269330-AA-4	E3 2019-1 A	C	05/20/2024	Redemption		25,323	25,323	25,322	25,321	0	2	0	2	0	25,323	0	0	0	400	09/20/2055
269330-AA-4	E3 2019-1 A	C	06/20/2024	Redemption		156,240	156,240	156,235	156,227	0	13	0	13	0	156,240	0	0	0	2,458	09/20/2055
269330-AA-4	E3 2019-1 A	C	06/20/2024	Redemption		156,240	156,240	156,235	156,227	0	13	0	13	0	156,240	0	0	0	2,470	09/20/2055
269330-AA-4	E3 2019-1 A	C	07/20/2024	Redemption		12,909	12,909	12,908	12,908	0	1	0	1	0	12,909	0	0	0	203	09/20/2055
269330-AA-4	E3 2019-1 A	C	07/20/2024	Redemption		12,909	12,909	12,908	12,908	0	1	0	1	0	12,909	0	0	0	204	09/20/2055
269330-AA-4	E3 2019-1 A	C	08/20/2024	Redemption		22,165	22,165	22,164	22,163	0	2	0	2	0	22,165	0	0	0	349	09/20/2055
269330-AA-4	E3 2019-1 A	C	08/20/2024	Redemption		22,165	22,165	22,164	22,163	0	2	0	2	0	22,165	0	0	0	350	09/20/2055
269330-AA-4	E3 2019-1 A	C	09/20/2024	Redemption		119,722	119,722	119,718	119,712	0	10	0	10	0	119,722	0	0	0	3,828	09/20/2055
269330-AA-4	E3 2019-1 A	C	09/20/2024	Redemption		119,722	119,722	119,718	119,712	0	10	0	10	0	119,722	0	0	0	3,838	09/20/2055
269330-AA-4	E3 2019-1 A	C	10/20/2024	Redemption		8,128	8,128	8,128	8,127	0	1	0	1	0	8,128	0	0	0	260	09/20/2055
269330-AA-4	E3 2019-1 A	C	10/20/2024	Redemption		8,128	8,128	8,128	8,127	0	1	0	1	0	8,128	0	0	0	261	09/20/2055
269330-AA-4	E3 2019-1 A	C	11/20/2024	Redemption		5,618	5,618	5,617	5,617	0	0	0	0	0	5,618	0	0	0	180	09/20/2055
269330-AA-4	E3 2019-1 A	C	11/20/2024	Redemption		5,618	5,618	5,617	5,617	0	0	0	0	0	5,618	0	0	0	180	09/20/2055
269330-AA-4	E3 2019-1 A	C	12/20/2024	Redemption		11,202	11,202	11,202	11,202	0	1	0	1	0	11,202	0	0	0	358	09/20/2055
269330-AA-4	E3 2019-1 A	C	12/20/2024	Redemption		11,202	11,202	11,202	11,202	0	1	0	1	0	11,202	0	0	0	359	09/20/2055
29001V-AQ-2	ELMW6 2020-3A CR	C	03/13/2024	ATHENE ANNUITY		1,277,015	1,275,000	1,275,000	1,275,000	0	0	0	0	0	1,275,000	0	2,015	2,015	39,500	10/20/2034
29001V-AQ-2	ELMW6 2020-3A CR	C	07/02/2024	Redemption		6,750,000	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	0	0	368,032	10/20/2034
29001V-AS-8	ELMW6 2020-3A DR	C	03/13/2024	ATHENE ANNUITY		4,498,992	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(1,008)	(1,008)	158,469	10/20/2034
29246A-AA-8	EMPWR 2022-1A A1	C	10/20/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,152,336	10/20/2034
29246A-AA-8	EMPWR 2022-1A A1	C	10/20/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	384,112	10/20/2034
29268B-AF-8	ENEL FINANCE INTERNATIONAL	C	01/31/2024	BARCLAYS CAPITAL		4,206,272	4,100,000	3,611,137	3,722,125	0	1,185	0	1,185	0	3,723,310	0	482,962	482,962	78,583	10/07/2039
30191E-AA-3	FDF 2 19-5A	C	12/26/2024	ATHENE ANNUITY		1,459,746	1,500,000	1,507,500	1,503,287	0	(927)	0	(927)	0	1,502,360	0	(42,614)	(42,614)	84,528	01/25/2038
33835A-AN-9	MORGN 2020-6A CR	C	11/15/2024	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	1,068,164	10/23/2034
33938X-AA-3	FLEX LTD	C	03/25/2024	GOLDMAN SACHS		490,095	500,000	507,180	504,586	0	(210)	0	(210)	0	504,376	0	(14,281)	(14,281)	6,906	06/15/2029
34918Q-AS-1	FWIA 2019-1A DR	C	06/10/2024	ATHENE ANNUITY		3,575,837	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	(24,163)	(24,163)	208,733	10/20/2032
34961J-BE-3	FCO 2017-9A BR	C	04/24/2024	ATHENE ANNUITY		49,934,500	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(65,500)	(65,500)	2,006,581	10/15/2033
34961J-BG-8	FCO 2017-9A CR	C	06/10/2024	ATHENE ANNUITY		29,215,789	29,000,000	28,940,012	29,000,000	0	0	0	0	0	29,000,000	0	215,789	215,789	1,612,366	10/15/2033
34961J-BJ-2	FCO 2017-9A DR	C	06/10/2024	ATHENE ANNUITY		38,567,002	38,400,000	38,400,000	38,400,000	0	0	0	0	0	38,400,000	0	167,002	167,002	2,426,942	10/15/2033
34961P-AL-4	FCBSL 2017-2A B2R	C	04/11/2024	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	34,038	07/11/2030
34961W-AN-5	FCO 2018-11A D	C	04/24/2024	ATHENE ANNUITY		14,854,215	15,000,000	14,785,905	15,000,000	0	0	0	0	0	15,000,000	0	(145,785)	(145,785)	743,689	04/15/2031
34962D-AJ-5	FORTRESS CREDIT	C	03/13/2024	ATHENE ANNUITY		2,201,223	2,200,000	2,212,978	2,212,978	0	0	0	0	0	2,212,978	0	(11,755)	(11,755)	88,524	10/20/2032
34963D-AG-0	FCBSL 2021-2A D	C	06/10/2024	ATHENE ANNUITY		11,593,690	11,600,000	11,599,745	11,600,000	0	0	0	0	0	11,600,000	0	(6,310)	(6,310)	691,438	07/20/2034
34963G-AJ-5	FCBSL 2021-3A D	C	03/13/2024	ATHENE ANNUITY		10,888,735	11,000,000	10,999,340	11,000,000	0	0	0	0	0	11,000,000	0	(111,265)	(111,265)	411,736	07/20/2034
377373-AG-0	GLAXOSMITHKLINE CAPITAL	C	06/01/2024	Maturity		2,015,000	2,015,000	2,014,496	2,014,842	0	158	0	158	0	2,015,000	0	0	0	30,225	06/01/2024
378961-AF-3	GMSL 2004-A B1	C	01/01/2024	Paydown		1,958	1,958	896	381	1,485	93	0	1,578	0	1,958	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	02/01/2024	Paydown		1,588	1,588	726	309	1,203	76	0	1,279	0	1,588	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	03/01/2024	Paydown		1,556	1,556	712	303	1,180	74	0	1,254	0	1,556	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	04/01/2024	Paydown		1,635	1,635	748	318	1,239	78	0	1,317	0	1,635	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	05/01/2024	Paydown		1,720	1,720	787	334	1,304	82	0	1,386	0	1,720	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	06/01/2024	Paydown		1,849	1,849	846	359	1,401	88	0	1,489	0	1,849	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	07/01/2024	Paydown		1,891	1,891	865	368	1,433	90	0	1,523	0	1,891	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	08/01/2024	Paydown		2,319	2,319	1,061	451	1,758	110	0	1,868	0	2,319	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	09/01/2024	Paydown		1,759	1,759	805	342	1,333	84	0	1,417	0	1,759	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	10/01/2024	Paydown		1,734	1,734	793	337	1,314	83	0	1,397	0	1,734	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	11/01/2024	Paydown		1,558	1,558	713	303	1,181	74	0	1,255	0	1,558	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	12/01/2024	Paydown		2,164	2,164	990	421	1,640	103	0	1,743	0	2,164	0	0	0	0	11/25/2032
38172R-AE-2	GOCAP 2021-56A C 2	C	06/12/2024	ATHENE ANNUITY		15,152,520	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	152,520	152,520	792,681	10/25/2033
38172R-AG-7	GOCAP 2021-56A D	C	06/10/2024	ATHENE ANNUITY		12,328,412	12,250,000	12,250,000	12,250,000	0	0	0	0	0	12,250,000	0	78,412	78,412	744,760	10/25/2033
38175C-AG-7	GOCAP 2014-21A DR	C	06/10/2024	ATHENE ANNUITY		1,191,682	1,187,500	1,181,563	1,187,500	0	0	0	0	0	1,187,500	0	4,182	4,182	70,685	01/25/2031
38178H-AA-6	GCPAF 2021-1A A2	C	01/20/2024	Paydown		384,286	384,286	384,286	384,286	0	0	0	0	0	384,286	0	0	0	2,664	04/20/2029
38178H-AA-6	GCPAF 2021-1A A2	C	04/20/2024	Paydown		28,453	28,453	28,453	28,453	0	0	0	0	0	28,453	0	0	0	395	04/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38178H-AA-6	GCPAF 2021-1A A2	C	07/20/2024	Paydown		970,742	970,742	970,742	970,742	0	0	0	0	0	970,742	0	0	0	20,189	04/20/2029
38178H-AA-6	GCPAF 2021-1A A2	C	10/20/2024	Paydown		93,032	93,032	93,032	93,032	0	0	0	0	0	93,032	0	0	0	2,580	04/20/2029
38178H-AA-6	GCPAF 2021-1A A2	C	10/21/2024	ATHENE ANNUITY		9,482,889	9,723,398	9,723,398	9,723,398	0	0	0	0	0	9,723,398	0	(240,508)	(240,508)	270,379	04/20/2029
38178M-AA-5	GCPAF 2019-1 AR	C	07/20/2024	Paydown		135,697	135,697	135,697	135,697	0	0	0	0	0	135,697	0	0	0	3,155	07/20/2030
38178M-AA-5	GCPAF 2019-1 AR	C	10/20/2024	Paydown		30,737	30,737	30,737	30,737	0	0	0	0	0	30,737	0	0	0	953	07/20/2030
38218G-AA-0	GOODG 2018-1A A	C	01/15/2024	Redemption		20,471	20,471	20,469	20,471	0	0	0	0	0	20,471	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	01/15/2024	Redemption		35,483	35,483	35,479	35,483	0	0	0	0	0	35,483	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	01/15/2024	Redemption		8,188	8,188	8,188	8,188	0	0	0	0	0	8,188	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	02/15/2024	Paydown		7,561	7,561	7,561	7,561	0	0	0	0	0	7,561	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	02/15/2024	Paydown		32,766	32,766	32,763	32,766	0	0	0	0	0	32,766	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	02/15/2024	Paydown		18,904	18,904	18,902	18,904	0	0	0	0	0	18,904	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	03/15/2024	Paydown		20,400	20,400	20,398	20,400	0	0	0	0	0	20,400	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	03/15/2024	Paydown		8,160	8,160	8,159	8,160	0	0	0	0	0	8,160	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	03/15/2024	Redemption		35,360	35,360	35,357	35,360	0	0	0	0	0	35,360	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	04/15/2024	Paydown		84,458	84,458	84,449	84,458	0	0	0	0	0	84,458	0	0	0	1,680	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	04/15/2024	Paydown		48,726	48,726	48,720	48,726	0	0	0	0	0	48,726	0	0	0	969	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	04/15/2024	Paydown		47,333	47,333	47,328	47,333	0	0	0	0	0	47,333	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	05/15/2024	Paydown		29,615	29,615	29,612	29,615	0	0	0	0	0	29,615	0	0	0	589	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	05/15/2024	Paydown		11,846	11,846	11,845	11,846	0	0	0	0	0	11,846	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	05/15/2024	Paydown		51,333	51,333	51,327	51,333	0	0	0	0	0	51,333	0	0	0	1,021	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	06/15/2024	Redemption		22,330	22,330	22,328	22,330	0	0	0	0	0	22,330	0	0	0	444	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	06/15/2024	Paydown		8,932	8,932	8,931	8,932	0	0	0	0	0	8,932	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	06/17/2024	Redemption		38,705	38,705	38,701	38,705	0	0	0	0	0	38,705	0	0	0	770	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	07/15/2024	Redemption		22,117	22,117	22,115	22,117	0	0	0	0	0	22,117	0	0	0	440	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	07/15/2024	Paydown		8,847	8,847	8,846	8,847	0	0	0	0	0	8,847	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	07/15/2024	Redemption		38,337	38,337	38,333	38,337	0	0	0	0	0	38,337	0	0	0	763	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	08/15/2024	Redemption		18,470	18,470	18,468	18,470	0	0	0	0	0	18,470	0	0	0	367	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	08/15/2024	Redemption		32,014	32,014	32,011	32,014	0	0	0	0	0	32,014	0	0	0	637	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	08/15/2024	Paydown		7,388	7,388	7,387	7,388	0	0	0	0	0	7,388	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	09/15/2024	Paydown		9,880	9,880	9,879	9,880	0	0	0	0	0	9,880	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	09/15/2024	Paydown		24,701	24,701	24,698	24,701	0	0	0	0	0	24,701	0	0	0	491	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	09/15/2024	Redemption		42,814	42,814	42,810	42,814	0	0	0	0	0	42,814	0	0	0	852	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	10/15/2024	Paydown		158,797	158,797	158,781	158,797	0	0	0	0	0	158,797	0	0	0	6,332	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	10/15/2024	Redemption		275,248	275,248	275,220	275,248	0	0	0	0	0	275,248	0	0	0	10,976	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	10/15/2024	Paydown		63,519	63,519	63,512	63,519	0	0	0	0	0	63,519	0	0	0	1,268	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	11/15/2024	Paydown		21,216	21,216	21,213	21,216	0	0	0	0	0	21,216	0	0	0	846	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	11/15/2024	Paydown		36,774	36,774	36,770	36,774	0	0	0	0	0	36,774	0	0	0	1,466	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	11/15/2024	Paydown		8,486	8,486	8,485	8,486	0	0	0	0	0	8,486	0	0	0	169	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	12/15/2024	Paydown		7,792	7,792	7,791	7,792	0	0	0	0	0	7,792	0	0	0	156	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	12/15/2024	Paydown		19,480	19,480	19,478	19,480	0	0	0	0	0	19,480	0	0	0	777	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	12/16/2024	Redemption		33,766	33,766	33,762	33,766	0	0	0	0	0	33,766	0	0	0	1,346	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	01/15/2024	Redemption		16,096	16,096	16,095	16,094	0	2	0	2	0	16,096	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	01/15/2024	Redemption		16,096	16,096	16,095	16,094	0	2	0	2	0	16,096	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	02/15/2024	Redemption		14,804	14,804	14,802	14,802	0	2	0	2	0	14,804	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	02/15/2024	Redemption		14,804	14,804	14,802	14,802	0	2	0	2	0	14,804	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	03/15/2024	Redemption		8,596	8,596	8,595	8,595	0	1	0	1	0	8,596	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	03/15/2024	Redemption		8,596	8,596	8,595	8,595	0	1	0	1	0	8,596	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	04/15/2024	Redemption		53,210	53,210	53,204	53,202	0	7	0	7	0	53,210	0	0	0	878	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	04/15/2024	Redemption		53,210	53,210	53,204	53,202	0	7	0	7	0	53,210	0	0	0	878	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	05/15/2024	Redemption		22,285	22,285	22,283	22,282	0	3	0	3	0	22,285	0	0	0	368	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	05/15/2024	Redemption		22,285	22,285	22,283	22,282	0	3	0	3	0	22,285	0	0	0	368	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	06/15/2024	Redemption		8,416	8,416	8,415	8,415	0	1	0	1	0	8,416	0	0	0	139	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	06/15/2024	Redemption		8,416	8,416	8,415	8,415	0	1	0	1	0	8,416	0	0	0	139	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	07/15/2024	Redemption		14,778	14,778	14,777	14,776	0	2	0	2	0	14,778	0	0	0	244	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	07/15/2024	Redemption		14,778	14,778	14,777	14,776	0	2	0	2	0	14,778	0	0	0	244	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	08/15/2024	Redemption		16,666	16,666	16,664	16,664	0	2	0	2	0	16,666	0	0	0	275	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	08/15/2024	Redemption		16,666	16,666	16,664	16,664	0	2	0	2	0	16,666	0	0	0	275	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	09/15/2024	Redemption		26,852	26,852	26,849	26,849	0	4	0	4	0	26,852	0	0	0	443	10/15/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38218Q-AA-8	GOODG 2017-2A A	C	09/15/2024	Redemption		26,852	26,852	26,849	26,849	0	4	0	4	0	26,852	0	0	0	443	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	10/15/2024	Redemption		126,787	126,787	126,774	126,770	0	17	0	17	0	126,787	0	0	0	4,195	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	10/15/2024	Redemption		126,787	126,787	126,774	126,770	0	17	0	17	0	126,787	0	0	0	4,195	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	11/15/2024	Redemption		26,951	26,951	26,948	26,947	0	4	0	4	0	26,951	0	0	0	892	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	11/15/2024	Redemption		26,951	26,951	26,948	26,947	0	4	0	4	0	26,951	0	0	0	892	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	12/15/2024	Redemption		23,669	23,669	23,666	23,666	0	3	0	3	0	23,669	0	0	0	783	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	12/15/2024	Redemption		23,669	23,669	23,666	23,666	0	3	0	3	0	23,669	0	0	0	783	10/15/2053
402512-AE-7	GSM 2021-1IIA B	C	07/15/2024	Redemption		3,840,000	3,840,000	3,839,896	3,840,000	0	0	0	0	0	3,840,000	0	0	0	230,254	04/15/2034
402562-AG-7	GSM 2021-4A C	C	10/15/2024	Paydown		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	931,104	07/15/2034
402563-AG-5	GSM 2020-1A C	C	03/06/2024	Paydown		2,000,000	2,000,000	2,005,830	2,005,830	0	(5,830)	0	(5,830)	0	2,000,000	0	0	0	64,118	04/15/2033
404280-CT-4	HSBC HOLDINGS	C	03/01/2024	JP MORGAN		1,245,345	1,500,000	1,255,170	1,255,170	0	4,074	0	4,074	0	1,259,244	0	(13,899)	(13,899)	11,800	05/24/2032
40637C-C@-7	HALMA PLC	C	01/01/2024	DIRECT		10,489,376	11,000,000	10,489,376	10,489,376	0	0	0	0	0	10,489,376	0	0	0	203,974	07/12/2032
42772B-AA-1	HERO 2020-1A A	C	01/20/2024	Redemption		11,224	11,224	11,005	11,042	0	182	0	182	0	11,224	0	0	0	0	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	02/21/2024	Redemption		11,986	11,986	11,752	11,792	0	194	0	194	0	11,986	0	0	0	0	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	03/20/2024	Paydown		24,008	24,008	23,540	23,619	0	389	0	389	0	24,008	0	0	0	314	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	04/20/2024	Paydown		18,722	18,722	18,356	18,418	0	304	0	304	0	18,722	0	0	0	245	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	05/20/2024	Paydown		60,608	60,608	59,425	59,625	0	983	0	983	0	60,608	0	0	0	793	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	06/20/2024	Redemption		11,172	11,172	10,954	10,991	0	181	0	181	0	11,172	0	0	0	146	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	07/22/2024	Redemption		12,989	12,989	12,735	12,778	0	211	0	211	0	12,989	0	0	0	170	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	08/20/2024	Paydown		28,354	28,354	27,800	27,894	0	460	0	460	0	28,354	0	0	0	371	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	09/20/2024	Paydown		76,752	76,752	75,254	75,507	0	1,245	0	1,245	0	76,752	0	0	0	2,023	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	10/20/2024	Paydown		13,109	13,109	12,853	12,897	0	213	0	213	0	13,109	0	0	0	346	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	11/20/2024	Paydown		16,961	16,961	16,630	16,686	0	275	0	275	0	16,961	0	0	0	447	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	12/23/2024	Redemption		35,231	35,231	34,543	34,660	0	571	0	571	0	35,231	0	0	0	929	09/20/2057
42772G-AB-8	HERO 2018-1A A2	C	01/20/2024	Redemption		5,547	5,547	5,685	5,650	0	(103)	0	(103)	0	5,547	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	01/20/2024	Redemption		5,908	5,908	6,055	6,018	0	(110)	0	(110)	0	5,908	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	02/20/2024	Redemption		10,729	10,729	10,995	10,928	0	(199)	0	(199)	0	10,729	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	02/20/2024	Redemption		11,426	11,426	11,710	11,639	0	(212)	0	(212)	0	11,426	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	03/20/2024	Redemption		10,049	10,049	10,298	10,235	0	(187)	0	(187)	0	10,049	0	0	0	237	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	03/20/2024	Redemption		10,702	10,702	10,968	10,901	0	(199)	0	(199)	0	10,702	0	0	0	253	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	04/20/2024	Redemption		42,774	42,774	43,837	43,569	0	(794)	0	(794)	0	42,774	0	0	0	1,009	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	04/20/2024	Redemption		45,555	45,555	46,688	46,402	0	(847)	0	(847)	0	45,555	0	0	0	1,075	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	05/20/2024	Redemption		16,324	16,324	16,730	16,627	0	(303)	0	(303)	0	16,324	0	0	0	385	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	05/20/2024	Redemption		17,385	17,385	17,818	17,709	0	(323)	0	(323)	0	17,385	0	0	0	410	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	06/20/2024	Redemption		17,917	17,917	18,362	18,250	0	(333)	0	(333)	0	17,917	0	0	0	423	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	06/20/2024	Redemption		19,082	19,082	19,557	19,437	0	(355)	0	(355)	0	19,082	0	0	0	450	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	07/20/2024	Redemption		7,388	7,388	7,572	7,525	0	(137)	0	(137)	0	7,388	0	0	0	174	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	07/20/2024	Redemption		7,868	7,868	8,064	8,015	0	(146)	0	(146)	0	7,868	0	0	0	186	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	08/20/2024	Redemption		17,596	17,596	18,033	17,923	0	(327)	0	(327)	0	17,596	0	0	0	415	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	08/20/2024	Redemption		18,740	18,740	19,206	19,089	0	(349)	0	(349)	0	18,740	0	0	0	442	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	09/20/2024	Redemption		157,968	157,968	161,893	160,902	0	(2,933)	0	(2,933)	0	157,968	0	0	0	7,478	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	09/20/2024	Redemption		168,236	168,236	172,422	171,365	0	(3,129)	0	(3,129)	0	168,236	0	0	0	7,964	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	10/20/2024	Redemption		19,331	19,331	19,811	19,690	0	(359)	0	(359)	0	19,331	0	0	0	915	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	10/20/2024	Redemption		20,588	20,588	21,100	20,971	0	(383)	0	(383)	0	20,588	0	0	0	975	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	11/20/2024	Redemption		14,092	14,092	14,442	14,354	0	(262)	0	(262)	0	14,092	0	0	0	667	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	11/20/2024	Redemption		15,008	15,008	15,382	15,287	0	(279)	0	(279)	0	15,008	0	0	0	710	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	12/20/2024	Redemption		12,382	12,382	12,690	12,612	0	(230)	0	(230)	0	12,382	0	0	0	586	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	12/20/2024	Redemption		13,187	13,187	13,515	13,432	0	(245)	0	(245)	0	13,187	0	0	0	624	09/20/2048
456837-BH-5	ING GROEP NV	C	01/02/2024	GOLDMAN SACHS		313,845	300,000	300,000	300,000	0	0	0	0	0	300,000	0	13,845	13,845	5,757	09/11/2034
456837-BH-5	ING GROEP NV	C	01/02/2024	CITADEL SECURITIES		188,431	180,000	180,000	180,000	0	0	0	0	0	180,000	0	8,431	8,431	3,454	09/11/2034
456837-BH-5	ING GROEP NV	C	01/02/2024	CITICORP		20,934	20,000	20,000	20,000	0	0	0	0	0	20,000	0	934	934	384	09/11/2034
456837-BH-5	ING GROEP NV	C	01/16/2024	TD SECURITIES (USA)		724,472	700,000	666,938	667,369	0	109	0	109	0	667,478	0	56,994	56,994	15,098	09/11/2034
456837-BH-5	ING GROEP NV	C	02/29/2024	BNP PARIBAS		4,134,840	4,000,000	3,783,960	3,786,079	0	2,813	0	2,813	0	3,788,892	0	345,948	345,948	117,525	09/11/2034
46115H-CF-2	INTESA SANPAOLO	C	02/29/2024	GOLDMAN SACHS		5,401,950	5,000,000	4,988,500	4,987,951	0	(356)	0	(356)	0	4,987,595	0	414,355	414,355	104,000	11/28/2053
46132F-AB-6	INVESCO FINANCE	C	01/30/2024	Maturity		1,000,000	1,000,000	992,840	999,877	0	123	0	123	0	1,000,000	0	0	0	20,000	01/30/2024
46132F-AB-6	INVESCO FINANCE	C	01/30/2024	Maturity		1,949,000	1,949,000	1,948,399	1,948,886	0	114	0	114	0	1,949,000	0	0	0	38,980	01/30/2024
46590X-AU-0	JBS USA	C	03/04/2024	MARKET AXESS		385,379	457,000	397,741	404,627	0	932	0	932	0	405,560	0	(20,181)	(20,181)	10,630	01/15/2032
46603P-AA-6	MCA 18A A	C	11/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	386,343	04/22/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46603P-AE-8	MCA 18A B2	C	11/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	175,500	04/22/2033
46653K-AB-4	JAB HOLDINGS BV	C	05/14/2024	BROOKE RE2		2,518,207	4,000,000	2,260,880	2,283,715	0	7,434	0	7,434	0	2,291,149	0	227,058	227,058	69,167	05/28/2051
47015P-AD-0	NCBJ 2020-1	C	03/15/2024	Paydown		684,229	684,229	684,229	684,229	0	0	0	0	0	684,229	0	0	0	8,981	09/22/2030
47015P-AD-0	NCBJ 2020-1	C	06/15/2024	Paydown		693,211	693,211	693,211	693,211	0	0	0	0	0	693,211	0	0	0	18,197	09/22/2030
47015P-AD-0	NCBJ 2020-1	C	09/15/2024	Paydown		702,309	702,309	702,309	702,309	0	0	0	0	0	702,309	0	0	0	27,653	09/22/2030
47015P-AD-0	NCBJ 2020-1	C	11/13/2024	ATHENE ANNUITY		19,322,644	19,920,252	19,920,252	19,920,252	0	0	0	0	0	19,920,252	0	(597,607)	(597,607)	952,852	09/22/2030
47032F-AB-5	JAMES HARDIE	C	08/15/2024	ATHENE ANNUITY		2,918,382	3,000,000	3,094,500	3,037,397	0	(11,138)	0	(11,138)	0	3,026,259	0	(107,877)	(107,877)	162,500	01/15/2028
47214B-AC-2	JBS USA/FOOD/FINANCE	C	03/12/2024	JP MORGAN		518,865	500,000	499,340	499,284	0	71	0	71	0	499,354	0	19,511	19,511	16,406	03/15/2034
47214B-AC-2	JBS USA/FOOD/FINANCE	C	05/08/2024	MORGAN STANLEY		519,575	500,000	499,340	499,284	0	20	0	20	0	499,303	0	20,272	20,272	21,656	03/15/2034
47214B-AC-2	JBS USA/FOOD/FINANCE	C	06/28/2024	Call 102.5790		58,470	57,000	56,925	56,918	0	2	0	2	0	56,920	0	80	80	7,302	03/15/2034
47214B-AC-2	JBS USA/FOOD/FINANCE	C	07/09/2024	BARCLAYS CAPITAL		790,582	743,000	714,029	714,366	0	999	0	999	0	715,365	0	75,217	75,217	40,540	03/15/2034
478375-AG-3	JOHNSON CONTROLS	C	07/02/2024	Maturity		4,651,000	4,651,000	4,820,773	4,657,858	0	(6,858)	0	(6,858)	0	4,651,000	0	0	0	168,599	07/02/2024
481939-AJ-5	KKR	C	09/01/2024	RILA		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	352,651	07/20/2035
481939-AJ-5	KKR	C	10/20/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,351,127	07/20/2035
48250E-AW-5	KKR 30A DR	C	03/13/2024	ATHENE ANNUITY		1,193,945	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(6,055)	(6,055)	42,584	10/17/2031
48250R-BL-9	KKR 12 DR2	C	03/13/2024	ATHENE ANNUITY		2,174,809	2,175,000	2,176,544	2,176,544	0	0	0	0	0	2,176,544	0	(1,736)	(1,736)	78,542	10/15/2030
48251B-BA-7	KKR 16 BR2	C	03/13/2024	ATHENE ANNUITY		24,934,575	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(65,425)	(65,425)	794,791	10/20/2034
48252M-AA-3	KKR GROUP	C	10/22/2024	JP MORGAN		701,070	1,000,000	1,000,370	1,000,313	0	(8)	0	(8)	0	1,000,305	0	(299,235)	(299,235)	40,639	08/25/2050
48254Q-AE-4	KKR 33A D	C	03/13/2024	ATHENE ANNUITY		3,463,450	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(36,551)	(36,551)	123,253	07/20/2034
48255A-AG-3	KKR 36A D	C	06/10/2024	ATHENE ANNUITY		5,028,380	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	28,380	28,380	297,827	10/15/2034
482638-AA-7	LHOIST SA	C	09/01/2024	RILA		13,100,000	13,100,000	13,100,000	13,100,000	0	0	0	0	0	13,100,000	0	0	0	427,497	03/31/2032
48661Q-AL-5	KAYNE 2020-9A	C	03/13/2024	ATHENE ANNUITY		6,949,873	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(50,127)	(50,127)	278,855	01/15/2034
50202*-AB-7	LIDL US LLC	C	01/01/2024	DIRECT		6,864,510	7,000,000	6,864,510	6,864,510	0	0	0	0	0	6,864,510	0	0	0	106,346	09/01/2029
50204A-AJ-5	LCM 32A D	C	07/24/2024	ATHENE ANNUITY		1,773,661	1,828,000	1,827,907	1,828,000	0	0	0	0	0	1,828,000	0	(54,339)	(54,339)	127,247	07/20/2034
51512*-AB-0	ORORA LIMITED	C	12/05/2024	Redemption		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	283,598	07/16/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	01/05/2024	Redemption		80,004	80,004	93,908	90,993	0	(10,990)	0	(10,990)	0	80,004	0	0	0	1,175	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	04/05/2024	Redemption		81,169	81,169	95,275	92,319	0	(11,150)	0	(11,150)	0	81,169	0	0	0	2,384	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	07/05/2024	Redemption		82,356	82,356	96,668	93,668	0	(11,313)	0	(11,313)	0	82,356	0	0	0	3,629	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	10/05/2024	Redemption		83,574	83,574	98,099	95,054	0	(11,480)	0	(11,480)	0	83,574	0	0	0	4,910	07/05/2034
552081-AK-7	LYONDELLBASELL	C	03/27/2024	Call 100.0000		3,418,000	3,418,000	3,869,996	3,420,488	0	(2,488)	0	(2,488)	0	3,418,000	0	0	0	88,441	04/15/2024
552081-AK-7	LYONDELLBASELL	C	03/27/2024	Call 100.0000		3,988,000	3,988,000	4,515,373	3,990,903	0	(2,903)	0	(2,903)	0	3,988,000	0	0	0	103,190	04/15/2024
55820V-AG-8	MDPK 2021-49A D	C	03/13/2024	ATHENE ANNUITY		9,244,709	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	(5,291)	(5,291)	331,109	10/19/2034
56564R-AA-8	MAPSL 2018-1A A	C	01/15/2024	Paydown		773,313	773,313	787,950	779,874	0	(6,561)	0	(6,561)	0	773,313	0	0	0	2,714	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	02/15/2024	Paydown		18,429	18,429	18,778	18,586	0	(156)	0	(156)	0	18,429	0	0	0	129	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	03/15/2024	Paydown		89,313	89,313	91,003	90,071	0	(758)	0	(758)	0	89,313	0	0	0	940	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	04/15/2024	Paydown		36,647	36,647	37,341	36,958	0	(311)	0	(311)	0	36,647	0	0	0	515	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	05/15/2024	Paydown		33,754	33,754	34,393	34,040	0	(286)	0	(286)	0	33,754	0	0	0	592	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	06/15/2024	Paydown		11,237	11,237	11,450	11,333	0	(95)	0	(95)	0	11,237	0	0	0	237	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	07/15/2024	Paydown		11,065	11,065	11,274	11,158	0	(94)	0	(94)	0	11,065	0	0	0	272	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	08/15/2024	Paydown		11,065	11,065	11,274	11,158	0	(94)	0	(94)	0	11,065	0	0	0	311	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	09/15/2024	Paydown		11,065	11,065	11,274	11,158	0	(94)	0	(94)	0	11,065	0	0	0	349	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	10/15/2024	Paydown		11,065	11,065	11,274	11,158	0	(94)	0	(94)	0	11,065	0	0	0	388	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	11/15/2024	Paydown		11,065	11,065	11,274	11,158	0	(94)	0	(94)	0	11,065	0	0	0	427	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	12/15/2024	Paydown		11,065	11,065	11,274	11,158	0	(94)	0	(94)	0	11,065	0	0	0	466	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	01/15/2024	Paydown		171,496	171,496	156,919	163,944	0	7,552	0	7,552	0	171,496	0	0	0	742	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	02/15/2024	Paydown		2,889	2,889	2,644	2,762	0	127	0	127	0	2,889	0	0	0	25	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	03/15/2024	Paydown		22,190	22,190	20,303	21,212	0	977	0	977	0	22,190	0	0	0	288	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	04/15/2024	Paydown		2,662	2,662	2,436	2,545	0	117	0	117	0	2,662	0	0	0	46	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	05/15/2024	Paydown		7,736	7,736	7,078	7,395	0	341	0	341	0	7,736	0	0	0	167	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	06/15/2024	Paydown		2,642	2,642	2,417	2,526	0	116	0	116	0	2,642	0	0	0	69	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	07/15/2024	Paydown		2,601	2,601	2,380	2,487	0	115	0	115	0	2,601	0	0	0	79	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	08/15/2024	Paydown		2,601	2,601	2,380	2,487	0	115	0	115	0	2,601	0	0	0	90	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	09/15/2024	Paydown		2,601	2,601	2,380	2,487	0	115	0	115	0	2,601	0	0	0	101	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	10/15/2024	Paydown		2,601	2,601	2,380	2,487	0	115	0	115	0	2,601	0	0	0	113	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	11/15/2024	Paydown		2,601	2,601	2,380	2,487	0	115	0	115	0	2,601	0	0	0	124	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	12/15/2024	Paydown		2,601	2,601	2,380	2,487	0	115	0	115	0	2,601	0	0	0	135	05/15/2043
565923-AQ-2	MP25 2022-2A A1R	C	09/01/2024	RILA		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	572,095	10/20/2036
58533E-AC-7	MEITUAN DIANPING	C	02/29/2024	CITICORP		5,645,541	6,688,000	6,696,801	6,694,440	0	(140)	0	(140)	0	6,694,299	0	(1,048,758)	(1,048,758)	71,394	10/28/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58547D-AD-1	MELCO RESORTS FINANCE	C	01/29/2024	UBS WARBURG		216,878	243,000	202,905	204,718	0	401	0	401	0	205,119	0	11,758	11,758	2,032	12/04/2029
58547D-AD-1	MELCO RESORTS FINANCE	C	02/01/2024	UBS WARBURG		427,775	482,000	403,009	406,377	0	899	0	899	0	407,276	0	20,499	20,499	4,390	12/04/2029
59803T-AA-9	MIDO 2023-12A A1	C	04/18/2024	Paydown		7,000,000	7,000,000	6,991,250	6,991,250	0	8,750	0	8,750	0	7,000,000	0	0	0	261,422	04/18/2034
59803T-AA-9	MIDO 2023-12A A1	C	04/18/2024	Paydown		8,000,000	8,000,000	7,990,000	7,990,000	0	10,000	0	10,000	0	8,000,000	0	0	0	298,767	04/18/2034
59982V-AA-7	MCSLT 2019-2GS A	C	01/20/2024	Paydown		33,599	33,599	33,597	33,597	0	2	0	2	0	33,599	0	0	0	103	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	02/20/2024	Paydown		42,913	42,913	42,910	42,910	0	3	0	3	0	42,913	0	0	0	264	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	03/20/2024	Paydown		45,580	45,580	45,577	45,577	0	3	0	3	0	45,580	0	0	0	420	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	04/20/2024	Paydown		42,306	42,306	42,303	42,303	0	3	0	3	0	42,306	0	0	0	520	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	05/20/2024	Paydown		40,263	40,263	40,261	40,261	0	3	0	3	0	40,263	0	0	0	619	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	06/20/2024	Paydown		47,569	47,569	47,565	47,565	0	3	0	3	0	47,569	0	0	0	878	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	07/20/2024	Paydown		51,014	51,014	51,011	51,011	0	3	0	3	0	51,014	0	0	0	1,098	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	08/20/2024	Paydown		34,929	34,929	34,926	34,926	0	2	0	2	0	34,929	0	0	0	859	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	09/20/2024	Paydown		46,303	46,303	46,300	46,300	0	3	0	3	0	46,303	0	0	0	1,281	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	10/20/2024	Paydown		43,445	43,445	43,442	43,442	0	3	0	3	0	43,445	0	0	0	1,336	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	11/20/2024	Paydown		37,610	37,610	37,607	37,607	0	3	0	3	0	37,610	0	0	0	1,272	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	12/20/2024	Paydown		34,561	34,561	34,559	34,559	0	2	0	2	0	34,561	0	0	0	1,275	07/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	01/20/2024	Paydown		22,887	22,887	23,725	23,725	0	(838)	0	(838)	0	22,887	0	0	0	83	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	01/20/2024	Paydown		29,427	29,427	29,415	29,415	0	11	0	11	0	29,427	0	0	0	106	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	01/20/2024	Paydown		16,348	16,348	16,342	16,342	0	6	0	6	0	16,348	0	0	0	59	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	02/20/2024	Paydown		30,233	30,233	31,339	31,339	0	(1,107)	0	(1,107)	0	30,233	0	0	0	219	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	02/20/2024	Paydown		38,871	38,871	38,856	38,856	0	15	0	15	0	38,871	0	0	0	281	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	02/20/2024	Paydown		21,595	21,595	21,587	21,587	0	8	0	8	0	21,595	0	0	0	156	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	03/20/2024	Paydown		26,759	26,759	27,739	27,739	0	(979)	0	(979)	0	26,759	0	0	0	290	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	03/20/2024	Paydown		34,405	34,405	34,391	34,391	0	13	0	13	0	34,405	0	0	0	373	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	03/20/2024	Paydown		19,114	19,114	19,106	19,106	0	7	0	7	0	19,114	0	0	0	207	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	04/20/2024	Paydown		33,406	33,406	34,629	34,629	0	(1,223)	0	(1,223)	0	33,406	0	0	0	483	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	04/20/2024	Paydown		42,951	42,951	42,935	42,935	0	17	0	17	0	42,951	0	0	0	621	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	04/20/2024	Paydown		23,862	23,862	23,853	23,853	0	9	0	9	0	23,862	0	0	0	345	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	05/20/2024	Paydown		29,099	29,099	30,164	30,164	0	(1,065)	0	(1,065)	0	29,099	0	0	0	526	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	05/20/2024	Paydown		37,413	37,413	37,399	37,399	0	14	0	14	0	37,413	0	0	0	677	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	05/20/2024	Paydown		20,785	20,785	20,777	20,777	0	8	0	8	0	20,785	0	0	0	376	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2024	Paydown		35,749	35,749	37,057	37,057	0	(1,308)	0	(1,308)	0	35,749	0	0	0	776	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2024	Paydown		45,963	45,963	45,945	45,945	0	18	0	18	0	45,963	0	0	0	997	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2024	Paydown		25,535	25,535	25,525	25,525	0	10	0	10	0	25,535	0	0	0	554	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	07/20/2024	Paydown		30,069	30,069	31,170	31,170	0	(1,101)	0	(1,101)	0	30,069	0	0	0	761	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	07/20/2024	Paydown		38,661	38,661	38,646	38,646	0	15	0	15	0	38,661	0	0	0	979	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	07/20/2024	Paydown		21,478	21,478	21,470	21,470	0	8	0	8	0	21,478	0	0	0	544	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	08/20/2024	Paydown		25,055	25,055	25,972	25,972	0	(917)	0	(917)	0	25,055	0	0	0	725	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	08/20/2024	Paydown		32,213	32,213	32,201	32,201	0	12	0	12	0	32,213	0	0	0	932	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	08/20/2024	Paydown		17,896	17,896	17,889	17,889	0	7	0	7	0	17,896	0	0	0	518	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2024	Paydown		32,932	32,932	34,138	34,138	0	(1,205)	0	(1,205)	0	32,932	0	0	0	1,072	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2024	Paydown		42,342	42,342	42,325	42,325	0	16	0	16	0	42,342	0	0	0	1,378	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2024	Paydown		23,523	23,523	23,514	23,514	0	9	0	9	0	23,523	0	0	0	766	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	10/20/2024	Paydown		30,902	30,902	32,033	32,033	0	(1,131)	0	(1,131)	0	30,902	0	0	0	1,118	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	10/20/2024	Paydown		39,731	39,731	39,716	39,716	0	15	0	15	0	39,731	0	0	0	1,437	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	10/20/2024	Paydown		22,073	22,073	22,064	22,064	0	9	0	9	0	22,073	0	0	0	798	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	11/20/2024	Paydown		26,993	26,993	27,981	27,981	0	(988)	0	(988)	0	26,993	0	0	0	1,074	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	11/20/2024	Paydown		34,705	34,705	34,692	34,692	0	13	0	13	0	34,705	0	0	0	1,381	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	11/20/2024	Paydown		19,281	19,281	19,273	19,273	0	7	0	7	0	19,281	0	0	0	767	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	12/20/2024	Paydown		27,298	27,298	28,297	28,297	0	(999)	0	(999)	0	27,298	0	0	0	1,185	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	12/20/2024	Paydown		35,097	35,097	35,084	35,084	0	14	0	14	0	35,097	0	0	0	1,523	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	12/20/2024	Paydown		19,498	19,498	19,491	19,491	0	8	0	8	0	19,498	0	0	0	846	03/20/2043
602736-AA-8	MINEJESA CAPITAL BV	C	02/10/2024	Redemption		798,174	798,174	831,196	821,634	0	(23,460)	0	(23,460)	0	798,174	0	0	0	18,458	08/10/2030
602736-AA-8	MINEJESA CAPITAL BV	C	08/10/2024	Redemption		798,174	798,174	831,196	821,634	0	(23,460)	0	(23,460)	0	798,174	0	0	0	36,916	08/10/2030
603374-AF-6	MINERVA LUXEMBOURG SA	C	03/15/2024	MORGAN STANLEY		2,035,125	2,430,000	2,347,463	2,366,515	0	1,754	0	1,754	0	2,368,269	0	(333,144)	(333,144)	53,452	03/18/2031
606822-BX-1	MITSUBISHI UFJ	C	03/01/2024	JANE STREET ES		2,057,650	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(442,350)	(442,350)	36,078	07/20/2032
60688X-AG-5	MIZUHO BANK LTD	C	04/16/2024	Maturity		1,250,000	1,250,000	1,273,718	1,251,332	0	(1,332)	0	(1,332)	0	1,250,000	0	0	0	23,438	04/16/2024
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/02/2024	Call 100.0000		86,576	86,576	76,187	79,832	0	7	0	7	0	79,839	0	6,737	6,737	23	06/30/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/02/2024	Call 100.0000		84,348	84,348	74,226	77,778	0	6	0	6	0	77,784	0	6,564	6,564	0	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/11/2024	SEAPORT GROUP		1,842,500	2,000,000	1,760,000	1,844,208	0	2,277	0	2,277	0	1,846,485	0	(3,985)	(3,985)	4,225	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/11/2024	SEAPORT GROUP		4,600,000	5,000,000	4,400,000	4,610,519	0	5,693	0	5,693	0	4,616,212	0	(16,212)	(16,212)	10,556	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/11/2024	SEAPORT GROUP		1,842,500	2,000,000	1,760,000	1,844,208	0	2,277	0	2,277	0	1,846,485	0	(3,985)	(3,985)	4,225	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/12/2024	SEAPORT GROUP		6,457,500	7,000,000	6,160,000	6,454,727	0	8,504	0	8,504	0	6,463,231	0	(5,731)	(5,731)	15,713	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/12/2024	SEAPORT GROUP		2,767,500	3,000,000	2,640,000	2,766,312	0	3,644	0	3,644	0	2,769,956	0	(2,456)	(2,456)	6,729	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/22/2024	SEAPORT GROUP		2,615,816	2,834,036	2,493,952	2,613,276	0	4,960	0	4,960	0	2,618,236	0	(2,420)	(2,420)	10,192	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/22/2024	SEAPORT GROUP		5,722,010	6,199,361	5,455,438	5,716,220	0	10,854	0	10,854	0	5,727,075	0	(5,065)	(5,065)	20,876	06/30/2026
62947Q-BB-3	NXP FUNDING	C	03/07/2024	BARCLAYS CAPITAL		3,867,834	3,861,000	3,860,884	3,860,543	0	245	0	245	0	3,860,788	0	7,046	7,046	109,020	03/01/2026
62954W-AK-1	NTT FINANCE CORP	C	03/25/2024	GOLDMAN SACHS		2,696,067	2,743,000	2,743,000	2,743,000	0	0	0	0	0	2,743,000	0	(46,933)	(46,933)	79,949	07/27/2027
62983P-AA-3	NAKILAT	C	06/30/2024	Redemption		309,103	309,103	309,103	309,103	0	0	0	0	0	309,103	0	0	0	9,377	12/31/2033
62983P-AA-3	NAKILAT	C	12/31/2024	Redemption		318,500	318,500	318,500	318,500	0	0	0	0	0	318,500	0	0	0	19,323	12/31/2033
64045D-AC-8	NEMAK	C	02/15/2024	JEFFERIES & COMPANY		340,300	415,000	399,438	402,467	0	181	0	181	0	402,648	0	(62,348)	(62,348)	2,173	06/28/2031
64045D-AC-8	NEMAK	C	02/22/2024	JP MORGAN		209,883	258,000	245,996	248,240	0	160	0	160	0	248,400	0	(38,517)	(38,517)	1,507	06/28/2031
64135B-AA-7	NEUB 2022-51A A1	C	07/30/2024	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	589,311	10/23/2035
64755R-AW-3	NMC CLO-1A DR	C	07/24/2024	ATHENE ANNUITY		6,909,875	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(90,125)	(90,125)	482,860	10/15/2034
65535H-AX-7	NOMURA	C	03/06/2024	GOLDMAN SACHS		3,584,734	4,333,000	4,333,000	4,333,000	0	0	0	0	0	4,333,000	0	(748,266)	(748,266)	73,453	07/14/2031
656531-AG-5	EQUINOR ASA	C	11/21/2024	BARCLAYS CAPITAL		2,005,146	1,900,000	1,817,284	1,857,194	0	8,215	0	8,215	0	1,865,409	0	139,737	139,737	174,779	01/15/2028
67111V-AG-1	OZLM 2018-22A C	C	03/13/2024	ATHENE ANNUITY		995,912	1,000,000	993,389	1,000,000	0	0	0	0	0	1,000,000	0	(4,088)	(4,088)	30,554	01/17/2031
67402C-AY-2	OAKCL 2019-4A D1R	C	03/13/2024	ATHENE ANNUITY		3,898,140	3,900,000	3,900,000	3,900,000	0	0	0	0	0	3,900,000	0	(1,860)	(1,860)	141,267	10/20/2032
67591J-AL-6	OCTAGON INVESTMENT	C	06/28/2024	Paydown		33,000,000	33,000,000	33,015,300	33,015,300	0	(15,300)	0	(15,300)	0	33,000,000	0	0	0	1,543,814	01/24/2033
67592C-AJ-5	OCTAGON INVESTMENT	C	06/10/2024	ATHENE ANNUITY		1,853,909	1,850,000	1,864,974	1,864,974	0	0	0	0	0	1,864,974	0	(11,065)	(11,065)	103,048	10/20/2030
67690A-AL-5	OAKC 2021-9A D	C	03/13/2024	ATHENE ANNUITY		1,999,642	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(358)	(358)	69,563	07/19/2035
69355D-AA-5	PPMC 2018-1A A	C	01/16/2024	Paydown		2,109,216	2,109,216	2,106,685	2,109,216	0	0	0	0	0	2,109,216	0	0	0	36,683	07/15/2031
69355D-AA-5	PPMC 2018-1A A	C	04/15/2024	Paydown		2,790,013	2,790,013	2,786,665	2,790,013	0	0	0	0	0	2,790,013	0	0	0	95,435	07/15/2031
69355D-AA-5	PPMC 2018-1A A	C	07/15/2024	Paydown		2,651,196	2,651,196	2,648,015	2,651,196	0	0	0	0	0	2,651,196	0	0	0	135,856	07/15/2031
69355D-AA-5	PPMC 2018-1A A	C	10/15/2024	Paydown		1,419,944	1,419,944	1,418,240	1,419,944	0	0	0	0	0	1,419,944	0	0	0	97,123	07/15/2031
69355D-AG-2	PPMC 2018-1A D	C	07/24/2024	ATHENE ANNUITY		449,992	450,000	448,719	450,000	0	0	0	0	0	450,000	0	(8)	(8)	31,229	07/15/2031
69355E-AN-5	PPMC 2019-3A-BR	C	09/01/2024	RILA		13,250,000	13,250,000	13,250,000	13,250,000	0	0	0	0	0	13,250,000	0	0	0	841,956	04/17/2034
69355E-AS-4	PPMC 2019-3A-DR	C	09/01/2024	RILA		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	502,591	04/17/2034
69701X-AG-9	PLMRS 2021-2A D	C	03/13/2024	ATHENE ANNUITY		3,598,179	3,625,000	3,624,873	3,625,000	0	0	0	0	0	3,625,000	0	(26,821)	(26,821)	127,903	07/15/2034
70014L-AB-6	PARK AEROSPACE HOLDINGS	C	02/15/2024	Maturity		1,491,000	1,491,000	1,457,453	1,489,937	0	1,063	0	1,063	0	1,491,000	0	0	0	41,003	02/15/2024
700162-AQ-3	PAIA 2016-1A BR	C	06/10/2024	ATHENE ANNUITY		992,613	1,000,000	981,908	1,000,000	0	0	0	0	0	1,000,000	0	(7,387)	(7,387)	47,925	08/23/2031
70016W-AA-2	PKBLU 2022-1A A1	C	10/20/2024	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	634,965	10/20/2034
716973-AA-0	PFIZER INVESTMENT	C	03/18/2024	BARCLAYS CAPITAL		993,370	1,000,000	999,430	999,552	0	50	0	50	0	999,603	0	(6,233)	(6,233)	15,629	05/19/2025
716973-AA-0	PFIZER INVESTMENT	C	04/05/2024	RBC CAPITAL MARKETS		993,350	1,000,000	999,430	999,552	0	78	0	78	0	999,630	0	(6,280)	(6,280)	18,083	05/19/2025
716973-AB-8	PFIZER INVESTMENT	C	10/29/2024	CITICORP		2,627,239	2,630,000	2,626,923	2,627,406	0	888	0	888	0	2,628,295	0	(1,056)	(1,056)	110,858	05/19/2026
716973-AE-2	PFIZER INVESTMENT	C	09/26/2024	BARCLAYS CAPITAL		508,900	500,000	499,250	499,262	0	42	0	42	0	499,303	0	9,597	9,597	20,319	05/19/2033
716973-AG-7	PFIZER INVESTMENT	C	10/29/2024	MARKET AXESS		581,370	600,000	529,926	530,060	0	750	0	750	0	530,811	0	50,559	50,559	30,122	05/19/2053
716973-AH-5	PFIZER INVESTMENT	C	10/22/2024	WELLS FARGO		481,350	500,000	476,280	476,272	0	148	0	148	0	476,420	0	4,930	4,930	24,772	05/19/2063
72132U-BG-7	PIPK 2019-3A DRR	C	06/10/2024	ATHENE ANNUITY		20,399,204	20,400,000	20,399,959	20,400,000	0	0	0	0	0	20,400,000	0	(796)	(796)	1,142,929	10/25/2034
72132Y-AS-4	PIPK 2020-6A DR2	C	03/13/2024	ATHENE ANNUITY		5,374,145	5,375,000	5,375,000	5,375,000	0	0	0	0	0	5,375,000	0	(855)	(855)	148,414	05/18/2034
72134A-AG-0	PIPK 2021-9A D	C	03/13/2024	ATHENE ANNUITY		6,529,868	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	(70,132)	(70,132)	224,603	10/27/2034
74042F-AA-9	PREFERRED TERM	C	03/22/2024	Paydown		56,394	56,394	49,858	52,762	0	3,632	0	3,632	0	56,394	0	0	0	846	06/22/2037
74042F-AA-9	PREFERRED TERM	C	06/22/2024	Paydown		5,040	5,040	4,456	4,715	0	325	0	325	0	5,040	0	0	0	153	06/22/2037
74042F-AA-9	PREFERRED TERM	C	07/24/2024	ATHENE ANNUITY		912,733	1,045,114	923,987	977,796	0	1,301	0	1,301	0	979,097	0	(66,363)	(66,363)	36,863	06/22/2037
74042J-AB-9	PRETSL PRETSL 21-A2	C	03/22/2024	Paydown		18,868	18,868	14,503	16,712	0	2,157	0	2,157	0	18,868	0	0	0	288	03/22/2038
74042J-AB-9	PRETSL PRETSL 21-A2	C	06/24/2024	Paydown		18,100	18,100	13,912	16,031	0	2,069	0	2,069	0	18,100	0	0	0	560	03/22/2038
74042J-AB-9	PRETSL PRETSL 21-A2	C	08/15/2024	ATHENE ANNUITY		9,052,922	11,441,292	8,794,278	10,133,533	0	(18,249)	0	(18,249)	0	10,115,284	0	(1,062,362)	(1,062,362)	453,010	03/22/2038
74042M-AG-1	PRETSL XXII	C	03/22/2024	Paydown		21,285	21,285	16,655	18,757	0	2,528	0	2,528	0	21,285	0	0	0	338	09/22/2036
74042M-AG-1	PRETSL XXII	C	06/24/2024	Paydown		8,871	8,871	6,942	7,818	0	1,054	0	1,054	0	8,871	0	0	0	285	09/22/2036
74042M-AG-1	PRETSL XXII	C	07/24/2024	ATHENE ANNUITY		12,057,997	14,886,416	11,648,621	13,118,568	0	55,126	0	55,126	0	13,173,694	0	(1,115,697)	(1,115,697)	555,376	09/22/2036
74730D-AC-7	QATAR PETROLEUM	C	03/04/2024	MORGAN STANLEY		9,286,135	11,141,000	11,022,571	11,049,233	0	1,902	0	1,902	0	11,051,135	0	(1,765,000)	(1,765,000)	162,937	07/12/2031
74980F-AL-9	RRAM 2020-8A B	C	05/23/2024	Paydown		1,000,000	1,000,000	989,435	1,000,000	0	0	0	0	0	1,000,000	0	0	0	47,126	04/15/2033
74980F-AN-5	RRAM	C	05/23/2024	Paydown		2,000,000	2,000,000	1,926,815	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,475	04/15/2033
74980P-AG-8	RRAM 2021-14A C	C	12/26/2024	ATHENE ANNUITY		16,306,843	16,250,000	16,250,000	16,250,000	0	0	0	0	0	16,250,000	0	56,843	56,843	1,653,875	04/15/2036
74980X-AG-1	RRAM 2021-15A C	C	12/26/2024	ATHENE ANNUITY		14,007,154	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	7,154	7,154	1,424,877	04/15/2036
74988L-AG-9	RRAM	C	12/12/2024	Redemption		900,000	900,000	821,250	900,000	0	0	0	0	0	900,000	0	0	0	84,629	01/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74989H-AE-2	RRAM 2020-12A A2R2	C	07/15/2024	Paydown		2,670,000	2,670,000	2,670,000	2,670,000	0	0	0	0	0	2,670,000	0	0	0	147,956	01/15/2036
74989H-AG-7	RRAM 2020-12A BR2	C	07/15/2024	Paydown		1,650,000	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	0	0	98,941	01/15/2036
75009P-AG-2	RAD 2021-12A D	C	06/10/2024	ATHENE ANNUITY		5,374,577	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	(25,423)	(25,423)	291,011	10/30/2034
75405U-AD-8	RAS LAFFAN LIQUEFIED	C	03/31/2024	Redemption		62,658	62,658	62,658	62,658	0	0	0	0	0	62,658	0	0	0	1,984	09/30/2027
75405U-AD-8	RAS LAFFAN LIQUEFIED	C	09/30/2024	Redemption		62,658	62,658	62,658	62,658	0	0	0	0	0	62,658	0	0	0	3,968	09/30/2027
75625Q-AD-1	RECKITT BENCKISER	C	03/07/2024	RBS SECURITIES		9,206,017	9,287,000	9,346,715	9,291,331	0	(2,712)	0	(2,712)	0	9,288,619	0	(82,601)	(82,601)	53,207	06/26/2024
75973L-AA-6	RENEW 2017-1A A	C	01/20/2024	Redemption		12,754	12,754	12,751	12,750	0	4	0	4	0	12,754	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	01/20/2024	Redemption		3,826	3,826	3,825	3,825	0	1	0	1	0	3,826	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	01/20/2024	Redemption		9,566	9,566	9,563	9,563	0	3	0	3	0	9,566	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	02/20/2024	Redemption		8,677	8,677	8,675	8,674	0	3	0	3	0	8,677	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	02/20/2024	Redemption		2,603	2,603	2,602	2,602	0	1	0	1	0	2,603	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	02/20/2024	Redemption		6,508	6,508	6,506	6,506	0	2	0	2	0	6,508	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	03/20/2024	Redemption		2,959	2,959	2,958	2,958	0	1	0	1	0	2,959	0	0	0	55	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	03/20/2024	Redemption		888	888	887	887	0	0	0	0	0	888	0	0	0	16	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	03/20/2024	Redemption		2,219	2,219	2,219	2,219	0	1	0	1	0	2,219	0	0	0	41	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	04/20/2024	Redemption		14,880	14,880	14,876	14,876	0	5	0	5	0	14,880	0	0	0	276	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	04/20/2024	Redemption		4,464	4,464	4,463	4,463	0	1	0	1	0	4,464	0	0	0	83	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	04/20/2024	Redemption		11,160	11,160	11,157	11,157	0	3	0	3	0	11,160	0	0	0	207	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	05/20/2024	Redemption		24,645	24,645	24,639	24,638	0	8	0	8	0	24,645	0	0	0	458	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	05/20/2024	Redemption		18,484	18,484	18,479	18,478	0	6	0	6	0	18,484	0	0	0	343	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	05/20/2024	Redemption		7,394	7,394	7,392	7,391	0	2	0	2	0	7,394	0	0	0	137	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	06/20/2024	Redemption		23,806	23,806	23,800	23,799	0	7	0	7	0	23,806	0	0	0	442	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	06/20/2024	Redemption		7,142	7,142	7,140	7,140	0	2	0	2	0	7,142	0	0	0	133	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	06/20/2024	Redemption		17,854	17,854	17,850	17,849	0	5	0	5	0	17,854	0	0	0	331	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	07/20/2024	Redemption		22,553	22,553	22,547	22,546	0	7	0	7	0	22,553	0	0	0	419	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	07/20/2024	Redemption		6,766	6,766	6,764	6,764	0	2	0	2	0	6,766	0	0	0	126	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	07/20/2024	Redemption		16,914	16,914	16,910	16,909	0	5	0	5	0	16,914	0	0	0	314	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	08/20/2024	Redemption		16,032	16,032	16,028	16,027	0	5	0	5	0	16,032	0	0	0	298	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	08/20/2024	Redemption		4,810	4,810	4,808	4,808	0	1	0	1	0	4,810	0	0	0	89	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	08/20/2024	Redemption		12,024	12,024	12,021	12,020	0	4	0	4	0	12,024	0	0	0	223	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	09/20/2024	Redemption		111,703	111,703	111,674	111,669	0	34	0	34	0	111,703	0	0	0	4,165	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	09/20/2024	Redemption		33,511	33,511	33,502	33,501	0	10	0	10	0	33,511	0	0	0	1,250	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	09/20/2024	Redemption		83,777	83,777	83,755	83,752	0	26	0	26	0	83,777	0	0	0	3,124	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	10/20/2024	Redemption		10,920	10,920	10,917	10,916	0	3	0	3	0	10,920	0	0	0	407	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	10/20/2024	Redemption		3,276	3,276	3,275	3,275	0	1	0	1	0	3,276	0	0	0	122	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	10/20/2024	Redemption		8,190	8,190	8,188	8,187	0	3	0	3	0	8,190	0	0	0	305	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	11/20/2024	Redemption		20,402	20,402	20,397	20,396	0	6	0	6	0	20,402	0	0	0	761	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	11/20/2024	Redemption		6,121	6,121	6,119	6,119	0	2	0	2	0	6,121	0	0	0	228	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	11/20/2024	Redemption		15,301	15,301	15,297	15,297	0	5	0	5	0	15,301	0	0	0	571	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	12/20/2024	Redemption		14,632	14,632	14,628	14,627	0	4	0	4	0	14,632	0	0	0	546	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	12/20/2024	Redemption		4,390	4,390	4,388	4,388	0	1	0	1	0	4,390	0	0	0	164	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	12/20/2024	Redemption		10,974	10,974	10,971	10,970	0	3	0	3	0	10,974	0	0	0	409	09/20/2052
77342M-AW-6	ROCKT 2019-1A DR	C	07/24/2024	ATHENE ANNUITY		4,155,863	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	(94,138)	(94,138)	286,005	04/20/2034
773663-AG-4	ROCKP 2021-1A D	C	06/10/2024	ATHENE ANNUITY		8,064,656	8,000,000	7,999,888	8,000,000	0	0	0	0	0	8,000,000	0	64,656	64,656	445,654	04/20/2034
780097-BK-6	ROYAL BANK OF SCOTLAND	C	03/22/2024	Call 100.0000		2,332,000	2,332,000	2,332,000	2,332,000	0	0	0	0	0	2,332,000	0	0	0	49,777	03/22/2025
780153-BT-8	ROYAL CARIBBEAN CRUISES	C	09/27/2024	DIRECT		750,000	750,000	757,500	756,643	0	(754)	0	(754)	0	755,889	0	(5,889)	(5,889)	115,677	01/15/2030
780641-AH-9	KONINKLIJKE KPN NV	C	03/05/2024	BARCLAYS CAPITAL		468,920	400,000	395,046	396,554	0	115	0	115	0	396,669	0	72,251	72,251	14,517	10/01/2030
780641-AH-9	KONINKLIJKE KPN NV	C	03/07/2024	JANE STREET ES		1,524,861	1,300,000	1,283,899	1,288,799	0	407	0	407	0	1,289,207	0	235,654	235,654	48,389	10/01/2030
780641-AH-9	KONINKLIJKE KPN NV	C	03/07/2024	GOLDMAN SACHS		1,527,305	1,300,000	1,283,899	1,288,799	0	407	0	407	0	1,289,207	0	238,098	238,098	48,389	10/01/2030
780641-AH-9	KONINKLIJKE KPN NV	C	03/07/2024	GOLDMAN SACHS		1,176,310	1,000,000	987,615	991,384	0	313	0	313	0	991,697	0	184,613	184,613	37,222	10/01/2030
78081B-AP-8	ROYALTY PHARMA	C	03/25/2024	GOLDMAN SACHS		3,260,400	5,000,000	4,878,250	4,884,085	0	675	0	675	0	4,884,761	0	(1,624,361)	(1,624,361)	95,382	09/02/2051
80306A-AA-8	SAPA 2018-1A A	C	01/15/2024	Paydown		21,622	21,622	21,581	21,605	0	17	0	17	0	21,622	0	0	0	77	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	02/15/2024	Paydown		9,153	9,153	9,135	9,146	0	7	0	7	0	9,153	0	0	0	65	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	03/15/2024	Paydown		6,588	6,588	6,576	6,583	0	5	0	5	0	6,588	0	0	0	70	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	04/15/2024	Paydown		6,511	6,511	6,499	6,506	0	5	0	5	0	6,511	0	0	0	92	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	05/15/2024	Paydown		19,873	19,873	19,836	19,858	0	15	0	15	0	19,873	0	0	0	352	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	06/15/2024	Paydown		22,843	22,843	22,800	22,825	0	18	0	18	0	22,843	0	0	0	485	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	07/15/2024	Paydown		6,025	6,025	6,013	6,020	0	5	0	5	0	6,025	0	0	0	149	03/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80306A-AA-8	SAPA 2018-1A A	C	08/15/2024	Paydown		8,304	8,304	8,288	8,297	0	6	0	6	0	8,304	0	0	0	235	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	09/15/2024	Paydown		6,746	6,746	6,734	6,741	0	5	0	5	0	6,746	0	0	0	215	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	10/15/2024	Paydown		47,908	47,908	47,817	47,871	0	37	0	37	0	47,908	0	0	0	1,697	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	11/15/2024	Paydown		19,028	19,028	18,992	19,013	0	15	0	15	0	19,028	0	0	0	741	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	12/15/2024	Paydown		43,174	43,174	43,092	43,141	0	33	0	33	0	43,174	0	0	0	1,835	03/15/2040
80627D-AC-0	IHO VERWALTUNGS	C	10/15/2024	Call 100.0000		2,350,000	2,350,000	2,397,000	2,358,974	0	(8,919)	0	(8,919)	0	2,350,055	0	(55)	(55)	102,013	09/15/2026
81725W-AJ-2	SENSATA TECHNOLOGIES	C	07/15/2024	DIRECT		750,000	750,000	786,563	758,832	0	(2,664)	0	(2,664)	0	756,168	0	(6,168)	(6,168)	37,083	10/01/2025
81725W-AJ-2	SENSATA TECHNOLOGIES	C	07/15/2024	DIRECT		1,000,000	1,000,000	1,048,750	1,011,776	0	(3,552)	0	(3,552)	0	1,008,224	0	(8,224)	(8,224)	49,444	10/01/2025
81883A-AG-4	SHACK 2015-7RA D	C	03/13/2024	ATHENE ANNUITY		1,464,470	1,500,000	1,463,085	1,500,000	0	0	0	0	0	1,500,000	0	(35,531)	(35,531)	55,592	07/15/2031
82938N-AJ-3	SINOPEC GROUP	C	02/28/2024	DEUTSCHE BANK		29,225,000	35,000,000	41,209,850	40,663,837	0	(26,420)	0	(26,420)	0	40,637,417	0	(11,412,417)	(11,412,417)	653,333	09/13/2047
83192P-AA-6	SMITH & NEPHEW	C	01/31/2024	JP MORGAN		1,668,240	2,000,000	1,490,580	1,500,373	0	5,048	0	5,048	0	1,505,421	0	162,819	162,819	12,192	10/14/2030
83438L-AA-9	SOLRR 2021-1 A	C	01/16/2024	Paydown		51,398	51,398	51,397	51,397	0	1	0	1	0	51,398	0	0	0	113	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	02/15/2024	Paydown		51,515	51,515	51,514	51,514	0	1	0	1	0	51,515	0	0	0	226	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	03/15/2024	Paydown		51,632	51,632	51,631	51,631	0	1	0	1	0	51,632	0	0	0	340	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	04/15/2024	Paydown		51,750	51,750	51,749	51,749	0	1	0	1	0	51,750	0	0	0	455	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	05/15/2024	Paydown		51,868	51,868	51,867	51,867	0	1	0	1	0	51,868	0	0	0	570	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	06/17/2024	Paydown		51,986	51,986	51,985	51,985	0	1	0	1	0	51,986	0	0	0	685	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	07/15/2024	Paydown		52,104	52,104	52,103	52,103	0	1	0	1	0	52,104	0	0	0	801	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	08/15/2024	Paydown		52,223	52,223	52,222	52,222	0	1	0	1	0	52,223	0	0	0	918	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	09/15/2024	Paydown		52,342	52,342	52,341	52,341	0	1	0	1	0	52,342	0	0	0	1,035	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	10/15/2024	Paydown		52,461	52,461	52,460	52,460	0	1	0	1	0	52,461	0	0	0	1,152	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	11/15/2024	Paydown		52,581	52,581	52,580	52,580	0	1	0	1	0	52,581	0	0	0	1,271	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	12/15/2024	Paydown		52,700	52,700	52,699	52,699	0	1	0	1	0	52,700	0	0	0	1,389	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	01/16/2024	Paydown		32,298	32,298	32,297	32,297	0	1	0	1	0	32,298	0	0	0	92	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	02/15/2024	Paydown		32,398	32,398	32,398	32,398	0	1	0	1	0	32,398	0	0	0	185	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	03/15/2024	Paydown		32,499	32,499	32,498	32,498	0	1	0	1	0	32,499	0	0	0	279	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	04/15/2024	Paydown		32,599	32,599	32,599	32,599	0	1	0	1	0	32,599	0	0	0	373	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	05/15/2024	Paydown		32,700	32,700	32,700	32,700	0	1	0	1	0	32,700	0	0	0	468	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	06/17/2024	Paydown		32,802	32,802	32,801	32,801	0	1	0	1	0	32,802	0	0	0	563	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	07/15/2024	Paydown		32,904	32,904	32,903	32,903	0	1	0	1	0	32,904	0	0	0	659	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	08/15/2024	Paydown		33,006	33,006	33,005	33,005	0	1	0	1	0	33,006	0	0	0	755	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	09/15/2024	Paydown		33,108	33,108	33,107	33,107	0	1	0	1	0	33,108	0	0	0	852	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	10/15/2024	Paydown		33,211	33,211	33,210	33,210	0	1	0	1	0	33,211	0	0	0	950	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	11/15/2024	Paydown		33,314	33,314	33,313	33,313	0	1	0	1	0	33,314	0	0	0	1,048	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	12/15/2024	Paydown		33,417	33,417	33,416	33,416	0	1	0	1	0	33,417	0	0	0	1,147	10/15/2046
85917P-AA-5	STERIS PLC	C	03/04/2024	MARKET AXESS		413,550	485,000	500,404	496,892	0	(279)	0	(279)	0	496,613	0	(83,063)	(83,063)	6,220	03/15/2031
85917P-AA-5	STERIS PLC	C	03/04/2024	MARKET AXESS		324,079	380,000	392,069	389,317	0	(218)	0	(218)	0	389,099	0	(65,020)	(65,020)	4,874	03/15/2031
85917P-AA-5	STERIS PLC	C	03/04/2024	MORGAN STANLEY		255,948	300,000	309,528	307,356	0	(172)	0	(172)	0	307,183	0	(51,235)	(51,235)	3,848	03/15/2031
85917P-AA-5	STERIS PLC	C	03/05/2024	HSBC SECURITIES		1,996,962	2,335,000	2,409,160	2,392,252	0	(1,362)	0	(1,362)	0	2,390,890	0	(393,928)	(393,928)	30,122	03/15/2031
85917P-AB-3	STERIS PLC	C	03/25/2024	GOLDMAN SACHS		4,553,186	6,178,000	6,148,346	6,149,556	0	338	0	338	0	6,149,894	0	(1,596,708)	(1,596,708)	123,560	03/15/2051
86564C-AB-6	SUMITOMO LIFE INSUR	C	11/13/2024	ATHENE ANNUITY		968,168	1,000,000	1,009,132	1,008,999	0	(4,095)	0	(4,095)	0	1,004,904	0	(36,736)	(36,736)	46,556	09/14/2077
86964W-AF-9	SUZANO AUSTRIA GMBH	C	11/13/2024	ATHENE ANNUITY		6,269,557	6,200,000	6,829,572	6,593,586	0	(65,800)	0	(65,800)	0	6,527,787	0	(258,230)	(258,230)	493,933	01/15/2029
87232A-AS-3	TFLAT 2018-1A DR	C	03/13/2024	ATHENE ANNUITY		1,374,993	1,375,000	1,375,000	1,375,000	0	0	0	0	0	1,375,000	0	(7)	(7)	43,202	01/29/2032
87250A-AQ-4	TICP 2019-13A DR	C	03/13/2024	ATHENE ANNUITY		1,999,626	2,000,000	1,999,974	2,000,000	0	0	0	0	0	2,000,000	0	(374)	(374)	72,637	04/15/2034
87250R-AA-2	TICP 2020-15A	C	10/10/2024	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,700,637	04/20/2033
87250R-AC-8	TICP 2020-15A C	C	03/13/2024	ATHENE ANNUITY		1,200,984	1,200,000	1,205,812	1,205,812	0	0	0	0	0	1,205,812	0	(4,828)	(4,828)	37,646	04/20/2033
87656X-B#-7	TATE & LYLE INTERNATIONAL	C	03/14/2024	STONE CASTLE		8,488,200	10,000,000	10,443,800	10,321,283	0	(8,824)	0	(8,824)	0	10,312,459	0	(1,824,259)	(1,824,259)	122,192	11/19/2031
87927Y-AA-0	TELECOM ITALIA	C	05/30/2024	Maturity		1,000,000	1,000,000	967,500	992,846	0	7,154	0	7,154	0	1,000,000	0	0	0	26,515	05/30/2024
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	03/20/2024	MORGAN STANLEY		812,500	1,000,000	1,007,961	1,006,095	0	(202)	0	(202)	0	1,005,893	0	(193,393)	(193,393)	19,590	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	03/21/2024	MORGAN STANLEY		6,128,351	7,531,000	7,590,955	7,576,900	0	(1,588)	0	(1,588)	0	7,575,312	0	(1,446,960)	(1,446,960)	149,574	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	04/04/2024	MORGAN STANLEY		1,533,330	1,893,000	1,908,070	1,904,537	0	(470)	0	(470)	0	1,904,067	0	(370,737)	(370,737)	39,819	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	05/15/2024	MORGAN STANLEY		1,324,350	1,635,000	1,648,016	1,644,965	0	(577)	0	(577)	0	1,644,388	0	(320,038)	(320,038)	40,148	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	05/16/2024	JP MORGAN		3,160,907	3,859,000	3,889,722	3,882,520	0	(1,391)	0	(1,391)	0	3,881,129	0	(720,222)	(720,222)	95,805	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	05/16/2024	JP MORGAN		3,281,136	4,021,000	4,053,012	4,045,507	0	(1,450)	0	(1,450)	0	4,044,057	0	(762,921)	(762,921)	99,827	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	05/16/2024	JP MORGAN		6,180,300	7,560,000	7,620,186	7,606,076	0	(2,725)	0	(2,725)	0	7,603,351	0	(1,423,051)	(1,423,051)	187,688	08/15/2030
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	05/17/2024	JP MORGAN		4,922,804	6,031,000	6,079,013	6,067,757	0	(2,189)	0	(2,189)	0	6,065,568	0	(1,142,764)	(1,142,764)	150,272	08/15/2030
886313-AG-0	CHURCHILL 2016-1A ER	C	06/10/2024	ATHENE ANNUITY		1,000,862	1,000,000	949,832	1,000,000	0	0	0	0	0	1,000,000	0	862	862	88,336	10/20/2030
893790-AA-3	TRANSOCEAN AQUILA LTD	C	09/30/2024	Redemption		92,308	92,308	92,538	92,527	0	(219)	0	(219)	0	92,308	0	0	0	7,179	09/30/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89641J-AG-1	TRNTS 2018-9A D	C	07/24/2024	ATHENE ANNUITY		9,882,650	10,000,000	10,039,230	10,039,230	0	0	0	0	0	10,039,230	0	(156,580)	(156,580)	699,986	01/20/2032
89642J-AE-5	TRNTS 2021-17A C	C	06/10/2024	ATHENE ANNUITY		5,501,788	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	1,788	1,788	283,147	10/20/2034
89642J-AG-0	TRNTS 2021-17A D	C	06/10/2024	ATHENE ANNUITY		1,995,846	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(4,154)	(4,154)	118,563	10/20/2034
902613-AP-3	UBS GROUP	C	05/08/2024	MITSUBISHI		686,287	704,000	704,000	704,000	0	0	0	0	0	704,000	0	(17,713)	(17,713)	16,538	05/12/2028
902613-AT-5	UBS GROUP	C	03/25/2024	GOLDMAN SACHS		7,883,856	8,218,000	8,218,000	8,218,000	0	0	0	0	0	8,218,000	0	(334,144)	(334,144)	264,167	08/05/2033
902674-ZV-5	UBS AG LONDON	C	05/15/2024	Credit Agricol		2,596,796	2,580,000	2,579,845	2,579,613	0	35	0	35	0	2,579,648	0	17,148	17,148	102,254	09/11/2025
902674-ZW-3	UBS AG LONDON	C	03/05/2024	MORGAN STANLEY		251,857	246,000	245,990	245,968	0	21	0	21	0	245,989	0	5,868	5,868	6,795	09/11/2028
902674-ZW-3	UBS AG LONDON	C	03/06/2024	BANK OF AMERICA		773,989	754,000	753,970	753,901	0	67	0	67	0	753,968	0	20,021	20,021	20,945	09/11/2028
90342W-AC-1	USCAP 2006-5A A2	C	11/13/2024	ATHENE ANNUITY		1,725,300	2,130,000	1,728,069	1,870,181	0	(15,401)	0	(15,401)	0	1,854,780	0	(129,480)	(129,480)	140,049	10/10/2040
91020Q-B*-7	UNITED ENERGY DISTRIBUTION	C	04/18/2024	STONE CASTLE		11,047,705	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	(452,295)	(452,295)	228,214	10/13/2025
91734K-AC-1	BLKMM 2021-8A A	C	04/15/2024	Paydown		27,693	27,693	27,693	27,693	0	0	0	0	0	27,693	0	0	0	992	01/15/2034
91734K-AC-1	BLKMM 2021-8A A	C	07/15/2024	Paydown		66,017	66,017	66,017	66,017	0	0	0	0	0	66,017	0	0	0	3,543	01/15/2034
91734K-AC-1	BLKMM 2021-8A A	C	09/01/2024	RILA		9,906,290	9,906,290	9,906,290	9,906,290	0	0	0	0	0	9,906,290	0	0	0	625,118	01/15/2034
91734K-AE-7	BLKMM 2021-8A B	C	09/01/2024	RILA		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	669,374	01/15/2034
92212W-AD-2	VAR ENERGI ASA	C	03/25/2024	GOLDMAN SACHS		3,182,310	3,000,000	2,976,540	2,980,379	0	638	0	638	0	2,981,018	0	201,292	201,292	157,500	01/15/2028
92332T-AF-9	VENTR 2020-39A D	C	04/15/2024	Paydown		9,750,000	9,750,000	9,683,438	9,750,000	0	0	0	0	0	9,750,000	0	0	0	486,311	04/15/2033
92557D-AL-9	VIBR 2021-13A C	C	04/24/2024	ATHENE ANNUITY		10,750,280	10,750,000	10,740,325	10,750,000	0	0	0	0	0	10,750,000	0	280	280	539,821	07/15/2034
92769X-AR-6	VIRGIN MEDIA SECURED	C	03/14/2024	MORGAN STANLEY		37,625	43,000	35,798	36,735	0	160	0	160	0	36,894	0	731	731	1,145	08/15/2030
92769X-AR-6	VIRGIN MEDIA SECURED	C	03/18/2024	MORGAN STANLEY		9,598	11,000	9,158	9,397	0	42	0	42	0	9,439	0	158	158	296	08/15/2030
92769X-AR-6	VIRGIN MEDIA SECURED	C	03/20/2024	JEFFERIES & COMPANY		33,250	38,000	31,635	32,463	0	148	0	148	0	32,612	0	638	638	1,031	08/15/2030
92770Q-AA-5	DOLYA HOLDCO 18 DAC	C	11/13/2024	ATHENE ANNUITY		2,872,500	3,000,000	2,974,500	2,984,369	0	2,556	0	2,556	0	2,986,925	0	(114,425)	(114,425)	199,167	07/15/2028
92841#-AA-4	VISTAJET	C	01/15/2024	Redemption		1,566,970	1,566,970	1,566,970	1,566,970	0	0	0	0	0	1,566,970	0	0	0	35,257	07/15/2027
92841#-AA-4	VISTAJET	C	01/15/2024	Redemption		904,021	904,021	904,021	904,021	0	0	0	0	0	904,021	0	0	0	20,340	07/15/2027
92841#-AA-4	VISTAJET	C	01/15/2024	Redemption		904,021	904,021	904,021	904,021	0	0	0	0	0	904,021	0	0	0	20,340	07/15/2027
92841#-AA-4	VISTAJET	C	07/15/2024	Redemption		1,566,970	1,566,970	1,566,970	1,566,970	0	0	0	0	0	1,566,970	0	0	0	70,514	07/15/2027
92841#-AA-4	VISTAJET	C	07/15/2024	Redemption		904,021	904,021	904,021	904,021	0	0	0	0	0	904,021	0	0	0	40,681	07/15/2027
92841#-AA-4	VISTAJET	C	07/15/2024	Redemption		904,021	904,021	904,021	904,021	0	0	0	0	0	904,021	0	0	0	40,681	07/15/2027
92841#-AA-4	VISTAJET	C	09/01/2024	RILA		13,684,850	13,684,850	13,684,850	13,684,850	0	0	0	0	0	13,684,850	0	0	0	694,506	07/15/2027
92841E-AA-7	VISTAJET CLASS A 2021-1	C	02/15/2024	Redemption		250,298	250,298	250,298	250,298	0	0	0	0	0	250,298	0	0	0	4,850	02/15/2030
92841E-AA-7	VISTAJET CLASS A 2021-1	C	02/15/2024	Redemption		876,043	876,043	876,043	876,043	0	0	0	0	0	876,043	0	0	0	16,973	02/15/2030
92841E-AA-7	VISTAJET CLASS A 2021-1	C	08/15/2024	Redemption		271,350	271,350	271,350	271,350	0	0	0	0	0	271,350	0	0	0	10,515	02/15/2030
92841E-AA-7	VISTAJET CLASS A 2021-1	C	08/15/2024	Redemption		949,724	949,724	949,724	949,724	0	0	0	0	0	949,724	0	0	0	36,802	02/15/2030
92857T-AH-0	VODAFONE GROUP	C	08/14/2024	Call 112.1880		5,064,166	4,514,000	5,549,504	5,145,061	0	(54,876)	0	(54,876)	0	5,090,185	0	(576,185)	(576,185)	1,130,356	02/15/2030
92857W-BU-3	VODAFONE GROUP	C	03/25/2024	GOLDMAN SACHS		3,988,700	5,000,000	4,981,200	4,982,306	0	300	0	300	0	4,982,606	0	(993,906)	(993,906)	112,153	09/17/2050
92858R-AA-8	VMED 02 UK FINA	C	03/08/2024	JP MORGAN		1,269,375	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(230,625)	(230,625)	41,969	01/31/2031
92858R-AB-6	VMED 02 UK FINA	C	02/22/2024	JP MORGAN		286,180	328,000	266,869	273,051	0	815	0	815	0	273,866	0	12,314	12,314	9,564	07/15/2031
92858R-AB-6	VMED 02 UK FINA	C	02/22/2024	CITICORP		229,468	263,000	212,373	217,312	0	675	0	675	0	217,987	0	11,481	11,481	7,669	07/15/2031
92917R-AC-3	VOYA 2019-2A A	C	04/03/2024	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	254,715	07/20/2032
92919A-AG-9	VOYA 2021-2A D	C	03/13/2024	ATHENE ANNUITY		4,959,540	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(40,460)	(40,460)	179,097	10/20/2034
94949G-AJ-0	WELF 2020-1A C	C	07/24/2024	ATHENE ANNUITY		1,984,868	2,000,000	2,005,600	2,005,600	0	0	0	0	0	2,005,600	0	(20,732)	(20,732)	145,789	04/15/2033
94949J-AG-0	WELF 2018-2A C	C	03/13/2024	ATHENE ANNUITY		1,948,640	2,000,000	1,800,000	2,000,000	0	0	0	0	0	2,000,000	0	(51,360)	(51,360)	71,236	10/20/2031
94950H-AE-5	WELF 2017-3A B	C	03/13/2024	ATHENE ANNUITY		4,414,316	4,500,000	4,333,442	4,500,000	0	0	0	0	0	4,500,000	0	(85,685)	(85,685)	140,266	01/17/2031
94950H-AG-0	WELF 2017-3A C	C	06/10/2024	ATHENE ANNUITY		2,189,513	2,250,000	2,191,694	2,250,000	0	0	0	0	0	2,250,000	0	(60,487)	(60,487)	123,859	01/17/2031
94951D-AG-8	WELF 2018-3A C	C	06/10/2024	ATHENE ANNUITY		2,160,662	2,200,000	2,129,754	2,200,000	0	0	0	0	0	2,200,000	0	(39,338)	(39,338)	125,404	01/20/2032
961214-FG-3	WESTPAC BANKING	C	08/12/2024	RBC CAPITAL MARKETS		1,006,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	6,500	6,500	54,500	08/10/2033
961214-FL-2	WESTPAC BANKING	C	01/12/2024	MARKET AXESS		1,016,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	16,460	16,460	9,187	11/17/2025
961214-FP-3	WESTPAC BANKING	C	05/29/2024	SG AMERICAS		1,062,610	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	62,610	62,610	36,563	11/17/2033
96525Y-AG-4	WITEH 2018-12A C	C	03/13/2024	ATHENE ANNUITY		1,701,188	1,700,000	1,700,012	1,700,012	0	0	0	0	0	1,700,012	0	1,176	1,176	58,360	10/15/2031
97786#-AN-2	FERGUSON PLC	C	11/30/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	691,822	11/30/2024
97988A-AN-9	WDMNT 17-3	C	06/07/2024	Paydown		1,800,000	1,800,000	1,796,590	1,801,775	0	(1,775)	0	(1,775)	0	1,800,000	0	0	0	86,863	04/20/2032
97988A-AQ-2	WDMNT 17-3	C	06/07/2024	Paydown		2,200,000	2,200,000	2,177,332	2,200,000	0	0	0	0	0	2,200,000	0	0	0	110,401	04/20/2032
97988A-AS-8	WDMNT 2017-3A CR	C	06/07/2024	Paydown		3,000,000	3,000,000	2,960,729	3,000,000	0	0	0	0	0	3,000,000	0	0	0	169,799	04/20/2032
97988A-AU-3	WDMNT 2017-3A DR	C	06/07/2024	Paydown		540,000	540,000	515,442	540,000	0	0	0	0	0	540,000	0	0	0	34,029	04/20/2032
984851-AG-0	YARA INTERNATIONAL ASA	C	03/25/2024	GOLDMAN SACHS		1,211,422	1,393,000	1,393,000	1,393,000	0	0	0	0	0	1,393,000	0	(181,578)	(181,578)	13,765	06/04/2030
AZ7194-54-3	LIMA METRO	C	01/05/2024	Redemption		53,054	53,054	53,827	53,730	0	(677)	0	(677)	0	53,054	0	0	0	577	04/05/2036
AZ7194-54-3	LIMA METRO	C	04/05/2024	Redemption		53,631	53,631	54,412	54,315	0	(684)	0	(684)	0	53,631	0	0	0	1,166	04/05/2036
AZ7194-54-3	LIMA METRO	C	07/05/2024	Redemption		54,214	54,214	55,004	54,905	0	(691)	0	(691)	0	54,214	0	0	0	1,769	04/05/2036
AZ7194-54-3	LIMA METRO	C	10/05/2024	Redemption		54,804	54,804	55,602	55,503	0	(699)	0	(699)	0	54,804	0	0	0	2,384	04/05/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	03/31/2024	Redemption		507,295	507,295	507,295	507,295	0	0	0	0	0	507,295	0	0	0	4,109	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	03/31/2024	Redemption		52,579	52,579	52,579	52,579	0	0	0	0	0	52,579	0	0	0	426	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	06/30/2024	Redemption		529,865	529,865	529,865	529,865	0	0	0	0	0	529,865	0	0	0	8,584	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	09/30/2024	Redemption		550,425	550,425	550,425	550,425	0	0	0	0	0	550,425	0	0	0	13,375	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	12/31/2024	Redemption		550,304	550,304	550,304	550,304	0	0	0	0	0	550,304	0	0	0	17,830	12/31/2034
BCC2EZ-ZS-4	ALME 4A		06/20/2024	Call 100.0000		3,214,200	3,214,200	3,496,503	3,311,700	0	(331,050)	0	(331,050)	233,550	3,214,200	0	0	0	113,122	01/15/2032
BCC2EZ-ZV-7	ALME 4A OR		06/20/2024	Call 100.0000		535,700	535,700	572,948	551,950	0	(53,450)	0	(53,450)	37,200	535,700	0	0	0	20,504	01/15/2032
BCC2GO-SR-9	VOYE 1A		10/15/2024	Paydown		359,535	359,535	383,167	364,287	0	(30,954)	0	(30,954)	26,202	359,535	0	0	0	18,181	10/15/2030
BCC2G2-VJ-9	CORDA CORDA_6A		11/04/2024	Redemption		815,775	815,775	831,832	827,925	0	(66,338)	0	(66,338)	54,188	815,775	0	0	0	54,134	04/15/2032
BCC2H7-1X-9	ALME 5A		02/06/2024	Redemption		1,936,440	1,936,440	2,124,938	1,987,020	0	(192,330)	0	(192,330)	141,750	1,936,440	0	0	0	34,080	07/15/2031
BCC2HB-S1-1	AVOCA CLO 16A C1R		12/19/2024	Paydown		2,072,200	2,072,200	2,333,034	2,207,800	0	(284,400)	0	(284,400)	148,800	2,072,200	0	0	0	154,618	07/15/2031
BCC2HB-S3-7	AVOCA CLO AVOCA_16A		12/19/2024	Paydown		518,050	518,050	575,543	551,950	0	(71,525)	0	(71,525)	37,625	518,050	0	0	0	44,752	07/15/2031
000000-00-0	GLME 2A B1A	B	07/30/2024	Paydown		1,624,200	1,624,200	1,737,141	1,655,850	0	(123,075)	0	(123,075)	91,425	1,624,200	0	0	0	72,657	01/20/2032
000000-00-0	GLME 2A	B	07/30/2024	Paydown		1,082,800	1,082,800	1,065,364	1,097,167	0	(83,095)	0	(83,095)	68,728	1,082,800	0	0	0	57,787	01/20/2032
BCC2J6-VT-5	ARBR 6A D		10/04/2024	Redemption		823,050	823,050	737,400	827,925	0	73,050	0	73,050	(77,925)	823,050	0	0	0	56,817	11/15/2031
000000-00-0	BAST 2020-3A B1		12/05/2024	Redemption		4,494,800	4,494,800	5,026,263	4,691,575	0	(531,463)	0	(531,463)	334,688	4,494,800	0	0	0	324,053	01/15/2034
BCC2PR-Y1-0	SCULE 7A D		11/15/2024	Paydown		6,640,200	6,640,200	7,613,232	6,954,570	0	(987,525)	0	(987,525)	673,155	6,640,200	0	0	0	621,068	01/15/2034
BCC2PV-X8-7	SCULE 7A B2		11/15/2024	Paydown		6,113,200	6,113,200	7,016,030	6,396,858	0	(902,830)	0	(902,830)	619,172	6,113,200	0	0	0	142,080	01/15/2034
EK3774-36-2	CORP FINANCIERA	C	06/10/2024	ATHENE ANNUITY		1,241,141	1,245,000	1,336,875	1,258,738	0	(11,373)	0	(11,373)	0	1,247,364	0	(6,224)	(6,224)	59,008	07/15/2029
EK4969-35-9	BBVA BANCOMER	C	06/10/2024	ATHENE ANNUITY		12,158,483	12,200,000	12,929,255	12,754,469	0	(38,386)	0	(38,386)	0	12,716,084	0	(557,600)	(557,600)	459,025	09/22/2029
G03698-AW-6	ANGLIAN WATER	C	01/01/2024	DIRECT		15,378,763	16,100,000	15,378,763	15,378,763	0	0	0	0	0	15,378,763	0	0	0	94,167	04/27/2026
G1267*-AD-1	BIDCORP FOODSERVICE	B	05/01/2024	HSBC SECURITIES		11,587,950	11,587,950	11,587,950	12,142,900	0	0	0	0	(554,950)	11,587,950	0	0	0	0	06/01/2030
G20448-BB-0	COMPASS GROUP	C	12/04/2024	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	623,925	12/04/2024
G6764#-AA-0	ROLLS ROYCE PLC	C	01/12/2024	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	1,579	10/12/2026
G6764#-AA-0	ROLLS ROYCE PLC	C	04/12/2024	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	3,158	10/12/2026
G6764#-AA-0	ROLLS ROYCE PLC	C	07/12/2024	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	4,737	10/12/2026
G6764#-AA-0	ROLLS ROYCE PLC	C	10/12/2024	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	6,316	10/12/2026
G6764@-AA-2	ROLLS ROYCE PLC	C	01/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	2,402	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	01/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	2,402	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	04/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	4,803	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	04/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	4,803	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	07/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	7,205	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	07/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	7,205	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	10/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	9,606	04/12/2027
G6764@-AA-2	ROLLS ROYCE PLC	C	10/12/2024	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	9,606	04/12/2027
G8781*-AA-9	THAMES WATER UTILITIES	C	10/07/2024	ATHENE ANNUITY		14,600,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(5,400,000)	(5,400,000)	836,611	04/11/2026
G8781*-AA-9	THAMES WATER UTILITIES	C	12/06/2024	SEAPORT GROUP		11,287,500	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(3,712,500)	(3,712,500)	749,558	04/11/2026
Q0006*-AC-0	ALS LTD	C	09/01/2024	RILA		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	703,755	07/11/2032
Q0458*-AB-5	AQUASURE FINANCE	C	02/27/2024	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	700,000	02/27/2024
Q0458*-AF-6	AQUASURE FINANCE	C	01/12/2024	Redemption		312,930	312,930	312,930	312,930	0	0	0	0	0	312,930	0	0	0	6,759	01/12/2034
Q0458*-AF-6	AQUASURE FINANCE	C	07/12/2024	Redemption		312,930	312,930	312,930	312,930	0	0	0	0	0	312,930	0	0	0	13,519	01/12/2034
Q1297#-AK-4	CSL LIMITED	C	01/01/2024	DIRECT		17,018,508	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(981,492)	(981,492)	137,895	10/04/2027
Q1297#-AK-4	CSL LIMITED	C	05/14/2024	STONE CASTLE		22,146,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	(1,854,000)	(1,854,000)	496,633	10/04/2027
Q2107#-AJ-5	CONTACT ENERGY	C	01/01/2024	DIRECT		6,936,516	7,000,000	6,936,516	6,936,516	0	0	0	0	0	6,936,516	0	0	0	10,360	12/19/2028
Q2464#-AB-9	CIVIC NEXUS	C	06/01/2024	Redemption		323,318	323,318	323,318	323,318	0	0	0	0	0	323,318	0	0	0	5,503	09/01/2032
Q2464#-AB-9	CIVIC NEXUS	C	12/01/2024	Redemption		637,492	637,492	637,492	637,492	0	0	0	0	0	637,492	0	0	0	22,447	09/01/2032
Q3629#-AH-6	SA POWER NETWORKS	C	04/16/2024	STONE CASTLE		5,921,813	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	(328,188)	(328,188)	149,340	09/10/2026
Q3629#-AH-6	SA POWER NETWORKS	C	05/14/2024	SEAPORT GROUP		17,888,625	18,750,000	18,750,000	18,750,000	0	0	0	0	0	18,750,000	0	(861,375)	(861,375)	504,510	09/10/2026
Q3629#-AM-5	SA POWER NETWORKS	C	04/16/2024	STONE CASTLE		5,357,940	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(642,060)	(642,060)	136,933	08/10/2028
Q5426#-AC-7	TABCORP FINANCE	C	05/14/2024	BROOKE RE2		19,052,928	20,000,000	19,150,712	19,290,022	0	34,071	0	34,071	0	19,324,093	0	(271,165)	(271,165)	407,022	06/12/2030
Q5995#-AE-4	MERIDIAN ENERGY	C	01/01/2024	DIRECT		19,360,389	20,250,000	20,250,000	20,250,000	0	0	0	0	0	20,250,000	0	(889,611)	(889,611)	134,618	04/29/2029
Q5995#-AE-4	MERIDIAN ENERGY	C	09/01/2024	RILA		14,250,000	14,250,000	14,250,000	14,250,000	0	0	0	0	0	14,250,000	0	0	0	461,431	04/29/2029
Q6518@-AA-0	NSW ELECTRICITY	C	03/21/2024	STONE CASTLE		12,638,007	13,485,000	13,485,000	13,485,000	0	0	0	0	0	13,485,000	0	(846,993)	(846,993)	228,436	09/16/2026
Q6518@-AA-0	NSW ELECTRICITY	C	03/21/2024	STONE CASTLE		12,638,007	13,485,000	13,485,000	13,485,000	0	0	0	0	0	13,485,000	0	(846,993)	(846,993)	228,436	09/16/2026
Q6518@-AE-2	NSW ELECTRICITY	C	03/21/2024	STONE CASTLE		16,284,800	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	(1,215,200)	(1,215,200)	312,351	10/16/2027
Q7448@-AA-3	AUSTRALIAN AUTO LOANS		08/16/2024	Paydown		10	10	12	10	0	(2)	0	(2)	1	10	0	0	0	1	12/19/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q91948-AH-0	TRANSPOWER NEW ZEALAND	C	03/11/2024	SEAPORT GROUP		10,955,040	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(1,044,960)	(1,044,960)	80,510	06/28/2028
Q9396#-AH-4	VICTORIA POWER NETWORKS	C	01/01/2024	DIRECT		7,710,063	8,000,000	7,710,063	7,710,063	0	0	0	0	0	7,710,063	0	0	0	40,833	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS	C	11/12/2024	Maturity		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	620,500	11/12/2024
W0805#-AN-8	ASSA ABLOY AB	C	08/09/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	265,192	08/09/2024
Z00362-05-8	THREE GORGES FINANCE I	C	02/29/2024	DEUTSCHE BANK		720,440	1,000,000	1,041,916	1,038,723	0	(173)	0	(173)	0	1,038,550	0	(318,110)	(318,110)	12,267	10/16/2049
Z05578-60-9	ADANI TRANSMISSION LTD	C	05/21/2024	Redemption		390,150	390,150	401,953	401,115	0	(10,965)	0	(10,965)	0	390,150	0	0	0	8,291	05/21/2036
Z05578-60-9	ADANI TRANSMISSION LTD	C	11/21/2024	Redemption		390,150	390,150	401,953	401,115	0	(10,965)	0	(10,965)	0	390,150	0	0	0	16,581	05/21/2036
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,384,073,434	6,558,434,453	6,556,823,232	6,539,989,655	2,724,234	(5,310,469)	9,945	(2,596,180)	2,114,760	6,541,479,709	0	(154,671,755)	(154,671,755)	229,368,851	XXX
06738C-82-8	BARCLAYS BANK PERPETUAL	C	12/16/2024	Security Withdraw		3,754,377	3,683,000	3,754,377	3,754,377	0	0	0	0	0	3,754,377	0	0	0	231,861	01/01/9999
1309999999. Subtotal - Bonds - Hybrid Securities						3,754,377	3,683,000	3,754,377	3,754,377	0	0	0	0	0	3,754,377	0	0	0	231,861	XXX
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		01/31/2024	Redemption		1,529	1,529	1,495	1,594	0	(64)	0	(64)	0	1,529	0	0	0	10	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		02/29/2024	Redemption		1,529	1,529	1,495	1,594	0	(64)	0	(64)	0	1,529	0	0	0	19	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		03/29/2024	Redemption		3,059	3,059	2,991	3,187	0	(128)	0	(128)	0	3,059	0	0	0	56	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		04/29/2024	Redemption		7,647	7,647	7,477	7,968	0	(321)	0	(321)	0	7,647	0	0	0	193	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		05/28/2024	Redemption		7,647	7,647	7,477	7,968	0	(321)	0	(321)	0	7,647	0	0	0	241	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		06/28/2024	Redemption		6,118	6,118	5,981	6,375	0	(257)	0	(257)	0	6,118	0	0	0	228	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		07/31/2024	Redemption		13,765	13,765	13,458	14,343	0	(578)	0	(578)	0	13,765	0	0	0	607	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		08/28/2024	Redemption		9,177	9,177	8,972	9,562	0	(385)	0	(385)	0	9,177	0	0	0	461	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		09/30/2024	Redemption		3,059	3,059	2,991	3,187	0	(128)	0	(128)	0	3,059	0	0	0	182	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		10/31/2024	Redemption		2,961	2,961	2,895	3,085	0	(124)	0	(124)	0	2,961	0	0	0	204	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		11/29/2024	Redemption		2,681	2,681	2,621	2,793	0	(113)	0	(113)	0	2,681	0	0	0	193	07/23/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		12/01/2024	Redemption		4,428	4,428	4,329	4,614	0	(186)	0	(186)	0	4,428	0	0	0	318	07/23/2029
04538F-AD-1	ASPLUNDH TREE EXPERT LLC		07/01/2024	Redemption		1,042	1,042	1,035	1,145	0	(103)	0	(103)	0	1,042	0	0	0	43	09/04/2027
05350N-AP-9	AVANTOR		02/29/2024	Redemption		2,404	2,404	2,380	2,652	0	(248)	0	(248)	0	2,404	0	0	0	32	11/06/2027
05350N-AP-9	AVANTOR		03/31/2024	Redemption		1,244	1,244	1,231	1,372	0	(128)	0	(128)	0	1,244	0	0	0	24	11/06/2027
05350N-AP-9	AVANTOR		07/01/2024	Redemption		464	464	460	512	0	(48)	0	(48)	0	464	0	0	0	24	11/06/2027
05350N-AP-9	AVANTOR		08/01/2024	Redemption		1,134	1,134	1,123	1,251	0	(117)	0	(117)	0	1,134	0	0	0	66	11/06/2027
05350N-AP-9	AVANTOR		12/02/2024	Redemption		120,465	120,465	119,260	132,894	0	(12,429)	0	(12,429)	0	120,465	0	0	0	9,937	11/06/2027
05350N-AP-9	AVANTOR		12/31/2024	Redemption		1,954	1,954	1,934	2,156	0	(202)	0	(202)	0	1,954	0	0	0	39,081	11/06/2027
07368R-AG-6	BEACON ROOFING SUPPLY		03/27/2024	Redemption		16,259	16,259	16,178	17,896	0	(1,637)	0	(1,637)	0	16,259	0	0	0	193	05/19/2028
07368R-AG-6	BEACON ROOFING SUPPLY		04/01/2024	Redemption		5,284	5,284	5,258	5,816	0	(532)	0	(532)	0	5,284	0	0	0	63	05/19/2028
07368R-AG-6	BEACON ROOFING SUPPLY		06/28/2024	Redemption		5,284	5,284	5,258	5,816	0	(532)	0	(532)	0	5,284	0	0	0	162	05/19/2028
08579J-BG-6	BERRY GLOBAL		01/17/2024	Redemption		110,985	110,985	110,985	110,985	0	0	0	0	0	110,985	0	0	0	541	07/01/2026
08579J-BG-6	BERRY GLOBAL		05/30/2024	Redemption		55,636	55,636	55,636	55,636	0	0	0	0	0	55,636	0	0	0	1,204	07/01/2026
08579J-BG-6	BERRY GLOBAL		06/20/2024	Redemption		11,083	11,083	11,083	11,083	0	0	0	0	0	11,083	0	0	0	304	07/01/2026
08579J-BG-6	BERRY GLOBAL		08/23/2024	Redemption		22,364	22,364	22,364	22,364	0	0	0	0	0	22,364	0	0	0	738	07/01/2026
08579J-BG-6	BERRY GLOBAL		09/10/2024	Redemption		22,445	22,445	22,445	22,445	0	0	0	0	0	22,445	0	0	0	740	07/01/2026
08579J-BG-6	BERRY GLOBAL		09/27/2024	Redemption		53,357	53,357	53,357	53,357	0	0	0	0	0	53,357	0	0	0	2,450	07/01/2026
08579J-BG-6	BERRY GLOBAL		10/01/2024	Redemption		6,983	6,983	6,983	6,983	0	0	0	0	0	6,983	0	0	0	321	07/01/2026
11823L-AM-7	HERCULES MERGER SUB		06/25/2024	Redemption		84,099	84,099	84,099	84,099	0	0	0	0	0	84,099	0	0	0	3,243	11/01/2026
11823L-AM-7	HERCULES MERGER SUB		09/19/2024	Redemption		215,125	215,125	215,125	215,125	0	0	0	0	0	215,125	0	0	0	10,763	11/01/2026
13134M-BX-0	CALPINE TERM B5		12/24/2024	Redemption		296	296	294	323	0	(27)	0	(27)	0	296	0	0	0	251	12/16/2027
14880B-AH-4	CATALENT PHARMA		12/18/2024	Redemption		307,874	307,874	307,102	329,997	0	(22,123)	0	(22,123)	0	307,874	0	0	0	22,552	02/22/2028
15643X-AC-2	CENTURI GROUP INC		01/01/2024	Redemption		846	846	837	740	0	106	0	106	0	846	0	0	0	0	08/27/2028
15643X-AC-2	CENTURI GROUP INC		03/29/2024	Redemption		846	846	837	740	0	106	0	106	0	846	0	0	0	17	08/27/2028
15643X-AC-2	CENTURI GROUP INC		04/26/2024	Redemption		47,296	47,296	46,812	41,348	0	5,948	0	5,948	0	47,296	0	0	0	1,266	08/27/2028
15643X-AC-2	CENTURI GROUP INC		08/19/2024	Redemption		248,293	248,293	245,749	217,069	0	31,223	0	31,223	0	248,293	0	0	0	10,232	08/27/2028
22282G-AC-1	COVANTA HOLDING TL B 1L		03/29/2024	Redemption		2,049	2,049	2,044	2,231	0	(182)	0	(182)	0	2,049	0	0	0	33	11/30/2028
22282G-AC-1	COVANTA HOLDING TL B 1L		09/30/2024	Redemption		2,944	2,944	2,937	3,205	0	(261)	0	(261)	0	2,944	0	0	0	153	11/30/2028
30034U-AC-4	EVERI PAYMENTS TL 1L		11/29/2024	Redemption		10,206	10,206	10,180	11,038	0	(832)	0	(832)	0	10,206	0	0	0	910	08/03/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33718F-AB-6	FIRST STUDENT		01/01/2024	Redemption		24,493	24,493	24,238	24,239	0	253	0	253	0	24,493	0	0	0	(69)	07/21/2028
33718F-AD-2	FIRST STUDENT		04/02/2024	Redemption		913	913	904	899	0	14	0	14	0	913	0	0	0	16	07/21/2028
33718F-AD-2	FIRST STUDENT		07/05/2024	Redemption		913	913	904	899	0	14	0	14	0	913	0	0	0	36	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		03/29/2024	Redemption		6,666	6,666	6,616	6,780	0	(114)	0	(114)	0	6,666	0	0	0	121	04/30/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		06/28/2024	Redemption		6,666	6,666	6,616	6,780	0	(114)	0	(114)	0	6,666	0	0	0	242	04/30/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		09/27/2024	Redemption		2,589,040	2,589,040	2,569,623	2,633,335	0	(44,294)	0	(44,294)	0	2,589,040	0	0	0	140,373	04/30/2028
35670C-AB-4	FLNG LIQUEFACTION 2 TL B 1L		01/01/2024	Redemption		885	885	876	943	0	(58)	0	(58)	0	885	0	0	0	0	12/21/2028
35670C-AB-4	FLNG LIQUEFACTION 2 TL B 1L		05/28/2024	UBS WARBURG		342,924	343,353	339,919	365,931	0	(1,728)	0	(1,728)	0	364,203	0	(21,279)	(21,279)	14,098	12/21/2028
35670C-AB-4	FLNG LIQUEFACTION 2 TL B 1L		06/01/2024	Redemption		884	884	876	943	0	(58)	0	(58)	0	884	0	0	0	2,723	12/21/2028
365556-AU-3	INGERSOLL RAND SERVICES		05/10/2024	Redemption		36,298	36,298	35,345	38,885	0	(2,588)	0	(2,588)	0	36,298	0	0	0	1,606	02/28/2027
365556-AU-3	INGERSOLL RAND SERVICES		06/01/2024	Redemption		2,010	2,010	1,957	2,153	0	(143)	0	(143)	0	2,010	0	0	0	85	02/28/2027
68278A-AA-7	ONESKY LOAN TRU		01/15/2024	Redemption		149,767	149,767	150,618	150,442	0	(675)	0	(675)	0	149,767	0	0	0	2,915	07/15/2029
68278A-AA-7	ONESKY LOAN TRU		03/27/2024	Redemption		35,581	35,581	35,783	35,741	0	(160)	0	(160)	0	35,581	0	0	0	965	07/15/2029
68278A-AA-7	ONESKY LOAN TRU		05/01/2024	Call 100.0000		45,951	45,951	46,212	46,158	0	(7)	0	(7)	0	46,151	0	(200)	(200)	1,419	07/15/2029
68278A-AA-7	ONESKY LOAN TRU		07/15/2024	Redemption		144,848	144,848	145,671	145,501	0	(653)	0	(653)	0	144,848	0	0	0	5,626	07/15/2029
72584D-AF-1	KFC HOLDINGS		06/28/2024	Redemption		2,500	2,500	2,494	2,652	0	(152)	0	(152)	0	2,500	0	0	0	98	03/15/2028
72584D-AF-1	KFC HOLDINGS		08/19/2024	Redemption		2,500	2,500	2,494	2,652	0	(152)	0	(152)	0	2,500	0	0	0	112	03/15/2028
72584D-AF-1	KFC HOLDINGS		09/30/2024	Redemption		2,500	2,500	2,494	2,652	0	(152)	0	(152)	0	2,500	0	0	0	137	03/15/2028
72584D-AF-1	KFC HOLDINGS		12/16/2024	Redemption		2,500	2,500	2,494	2,652	0	(152)	0	(152)	0	2,500	0	0	0	166	03/15/2028
72814C-AF-5	PLAYTIKA		04/01/2024	Redemption		842	842	838	913	0	(71)	0	(71)	0	842	0	0	0	19	03/11/2028
72814C-AF-5	PLAYTIKA		07/01/2024	Redemption		842	842	837	912	0	(71)	0	(71)	0	842	0	0	0	37	03/11/2028
72814C-AF-5	PLAYTIKA		10/01/2024	Redemption		842	842	837	912	0	(71)	0	(71)	0	842	0	0	0	55	03/11/2028
78488C-AH-3	SEAWORLD PARKS		01/22/2024	Redemption		391,000	391,000	387,090	429,874	0	(38,874)	0	(38,874)	0	391,000	0	0	0	2,186	08/25/2028
78488C-AH-3	SEAWORLD PARKS		01/31/2024	Redemption		4,000	4,000	3,960	4,398	0	(398)	0	(398)	0	4,000	0	0	0	(3,978)	08/25/2028
85350E-AB-2	STANDARD INDUSTRIES		03/25/2024	Redemption		727	727	720	781	0	(54)	0	(54)	0	727	0	0	0	14	09/22/2028
85350E-AB-2	STANDARD INDUSTRIES		05/22/2024	Redemption		307	307	304	330	0	(23)	0	(23)	0	307	0	0	0	8	09/22/2028
85350E-AB-2	STANDARD INDUSTRIES		06/24/2024	Redemption		378	378	375	406	0	(28)	0	(28)	0	378	0	0	0	15	09/22/2028
85350E-AB-2	STANDARD INDUSTRIES		08/06/2024	Redemption		58,360	58,360	57,776	62,685	0	(4,325)	0	(4,325)	0	58,360	0	0	0	2,598	09/22/2028
85350E-AB-2	STANDARD INDUSTRIES		09/23/2024	Redemption		686	686	679	737	0	(51)	0	(51)	0	686	0	0	0	39	09/22/2028
85350E-AB-2	STANDARD INDUSTRIES		12/16/2024	Redemption		58,428	58,428	57,844	62,758	0	(4,330)	0	(4,330)	0	58,428	0	0	0	4,007	09/22/2028
87114U-AB-9	SYCAMORE BUYER		02/15/2024	CITICORP		962,813	987,500	968,614	1,023,909	0	(1,619)	0	(1,619)	0	1,022,290	0	(59,477)	(59,477)	13,679	09/24/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		09/06/2024	Redemption		5,000	5,000	4,987	4,572	0	428	0	428	0	5,000	0	0	0	286	10/20/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		09/27/2024	Redemption		2,500	2,500	2,494	2,286	0	214	0	214	0	2,500	0	0	0	143	10/20/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		11/30/2024	Redemption		2,500	2,500	2,494	2,286	0	214	0	214	0	2,500	0	0	0	175	10/20/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		12/01/2024	Redemption		970,000	970,000	967,572	887,063	0	82,937	0	82,937	0	970,000	0	0	0	67,749	10/20/2028
88687@-AA-1	TILLMAN NETWORKS		01/16/2024	Redemption		418,247	418,247	417,555	417,697	0	550	0	550	0	418,247	0	0	0	1,394	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		02/03/2024	Redemption		419,641	419,641	418,947	419,089	0	552	0	552	0	419,641	0	0	0	2,798	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		03/01/2024	Redemption		421,040	421,040	420,343	420,486	0	554	0	554	0	421,040	0	0	0	2,807	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		04/19/2024	Redemption		422,443	422,443	421,744	421,888	0	555	0	555	0	422,443	0	0	0	5,633	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		05/01/2024	Redemption		423,852	423,852	423,150	423,294	0	557	0	557	0	423,852	0	0	0	5,651	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		06/03/2024	Redemption		425,264	425,264	424,561	424,705	0	559	0	559	0	425,264	0	0	0	8,505	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		07/16/2024	Redemption		426,682	426,682	425,976	426,121	0	561	0	561	0	426,682	0	0	0	9,956	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		08/01/2024	Redemption		428,104	428,104	427,396	427,541	0	563	0	563	0	428,104	0	0	0	9,989	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		09/16/2024	Redemption		411,346	411,346	410,666	410,806	0	541	0	541	0	411,346	0	0	0	12,574	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		10/16/2024	Redemption		4,544,271	4,544,271	4,536,752	4,538,297	0	5,974	0	5,974	0	4,544,271	0	0	0	151,434	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		11/18/2024	Redemption		2,330,993	2,330,993	2,327,137	2,327,929	0	3,064	0	3,064	0	2,330,993	0	0	0	83,520	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		12/16/2024	Redemption		1,810,646	1,810,646	1,807,651	1,808,266	0	2,380	0	2,380	0	1,810,646	0	0	0	70,911	08/31/2030
89705D-AG-7	TRONOX FINANCE		09/30/2024	Redemption		645,277	645,277	643,664	711,369	0	(66,092)	0	(66,092)	0	645,277	0	0	0	39,896	03/11/2028
92929L-AZ-1	WMG ACQUISITION		09/11/2024	Redemption		500,000	500,000	497,500	546,689	0	(46,689)	0	(46,689)	0	500,000	0	0	0	27,481	01/20/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96208U-AU-5	WEX		01/01/2024	Redemption		2,625	2,625	2,612	2,854	0	(229)	0	(229)	0	2,625	0	0	0	0	04/03/2028
96208U-AU-5	WEX		03/29/2024	Redemption		2,625	2,625	2,612	2,854	0	(229)	0	(229)	0	2,625	0	0	0	49	04/03/2028
96208U-AU-5	WEX		11/15/2024	Redemption		1,018,500	1,018,500	1,013,408	1,107,184	0	(88,684)	0	(88,684)	0	1,018,500	0	0	0	68,246	04/03/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		01/01/2024	Redemption		1,171	1,171	1,017	1,042	0	129	0	129	0	1,171	0	0	0	16	11/02/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		03/29/2024	Redemption		1,171	1,171	1,017	1,042	0	129	0	129	0	1,171	0	0	0	39	11/02/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		06/28/2024	Redemption		1,171	1,171	1,017	1,042	0	129	0	129	0	1,171	0	0	0	71	11/02/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		07/29/2024	Redemption		0	50,737	44,080	45,160	0	(45,160)	0	(45,160)	0	0	0	0	0	3,086	11/02/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		12/17/2024	Redemption		1,171	1,171	1,017	1,042	0	129	0	129	0	1,171	0	0	0	122	11/02/2028
BL3541-34-1	INEOS US PETROCHEM		03/27/2024	Redemption		194,581	194,581	193,608	210,055	0	(15,474)	0	(15,474)	0	194,581	0	0	0	4,988	01/29/2026
BL3541-34-1	INEOS US PETROCHEM		04/10/2024	Redemption		97,491	97,491	97,004	105,244	0	(7,753)	0	(7,753)	0	97,491	0	0	0	3,034	01/29/2026
BL3541-34-1	INEOS US PETROCHEM		10/07/2024	Redemption		171,231	171,231	170,375	184,848	0	(13,617)	0	(13,617)	0	171,231	0	0	0	6,755	01/29/2026
BL3541-34-1	INEOS US PETROCHEM		10/17/2024	Redemption		10,033	10,033	9,983	10,831	0	(798)	0	(798)	0	10,033	0	0	0	369	01/29/2026
BL3571-58-7	TRINSEO MATERIALS	C	03/18/2024	Redemption		2,500	2,500	2,488	2,492	0	8	0	8	0	2,500	0	0	0	67	05/03/2028
BL3571-58-7	TRINSEO MATERIALS	C	03/19/2024	DEUTSCHE BANK		726,826	972,500	967,638	969,360	0	163	0	163	0	969,403	0	(242,579)	(242,579)	26,082	05/03/2028
G5080A-AH-5	JAZZ FINANCING LUX SARL	C	03/31/2024	Redemption		4,640	4,640	4,617	5,066	0	(426)	0	(426)	0	4,640	0	0	0	99	05/05/2028
G5080A-AH-5	JAZZ FINANCING LUX SARL	C	07/01/2024	Redemption		4,640	4,640	4,617	5,066	0	(426)	0	(426)	0	4,640	0	0	0	213	05/05/2028
G5080A-AH-5	JAZZ FINANCING LUX SARL	C	09/30/2024	Redemption		4,640	4,640	4,617	5,066	0	(426)	0	(426)	0	4,640	0	0	0	293	05/05/2028
G5080A-AH-5	JAZZ FINANCING LUX SARL	C	12/01/2024	Redemption		4,640	4,640	4,617	5,066	0	(426)	0	(426)	0	4,640	0	0	0	348	05/05/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						23,156,387	23,477,914	23,378,109	23,771,098	0	(291,060)	0	(291,060)	0	23,479,920	0	(323,535)	(323,535)	912,182	XXX
2509999997. Total - Bonds - Part 4						7,483,974,698	7,670,216,200	7,664,793,363	7,649,452,663	2,724,234	(3,098,169)	9,945	(383,880)	2,114,760	7,653,154,913	0	(168,170,802)	(168,170,802)	264,203,519	XXX
2509999998. Total - Bonds - Part 5						733,820,554	747,049,168	730,589,742	0	0	194,254	0	194,254	0	730,783,995	0	3,036,546	3,036,546	10,829,201	XXX
2509999999. Total - Bonds						8,217,795,252	8,417,265,368	8,395,383,105	7,649,452,663	2,724,234	(2,903,915)	9,945	(189,626)	2,114,760	8,383,938,908	0	(165,134,256)	(165,134,256)	275,032,720	XXX
172967-MU-2	CITIGROUP		10/21/2024	ATHENE ANNUITY	15,200,000.000	14,924,500	0.00	15,200,000	14,041,000	1,159,000	0	0	1,159,000	0	15,200,000	0	(275,500)	(275,500)	525,244	
25746U-DD-8	DOMINION ENERGY		06/06/2024	Call 99.7500	1,000,000.000	997,500	0.00	922,500	955,500	(33,000)	0	0	(33,000)	0	922,500	0	75,000	75,000	77,306	
25746U-DD-8	DOMINION ENERGY		06/06/2024	Call 99.7500	2,500,000.000	2,493,750	0.00	2,321,875	2,388,750	(66,875)	0	0	(66,875)	0	2,321,875	0	171,875	171,875	0	
281020-AT-4	EDISON INTERNATIONAL		04/01/2024	TRUIST	600,000.000	568,500	0.00	545,033	560,928	(15,895)	0	0	(15,895)	0	545,033	0	23,467	23,467	16,500	
29273V-AN-0	ENERGY TRANSFER		06/11/2024	HSBC SECURITIES	2,900,000.000	2,863,750	0.00	2,856,875	2,769,399	87,477	0	0	87,477	0	2,856,875	0	6,875	6,875	108,388	
46625H-JQ-4	JPMORGAN CHASE		05/01/2024	Call 100.0000	930,000.000	930,000	0.00	954,217	930,372	23,845	0	0	23,845	0	954,217	0	(24,217)	(24,217)	53,122	
59156R-CA-4	METLIFE		07/24/2024	ATHENE ANNUITY	5,750,000.000	5,645,465	0.00	5,750,000	5,530,839	219,161	0	0	219,161	0	5,750,000	0	(104,535)	(104,535)	190,014	
784860-AG-6	SVB FINANCIAL		11/08/2024	Tax Free Exchange	8,625,000.000	14,016	0.00	154,532	102,422	452,813	0	400,703	52,110	0	154,532	0	(140,516)	(140,516)	0	
784860-AJ-0	SVB FINANCIAL		11/08/2024	Tax Free Exchange	6,000,000.000	8,850	0.00	107,500	66,000	331,500	0	290,000	41,500	0	107,500	0	(98,650)	(98,650)	0	
816851-BK-4	SEMPRA ENERGY		08/12/2024	MORGAN STANLEY	1,429,000.000	1,397,562	0.00	1,386,130	1,400,116	(13,986)	0	0	(13,986)	0	1,386,130	0	11,432	11,432	57,666	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						29,843,893	XXX	30,198,662	28,745,326	2,144,040	0	690,703	1,453,337	0	30,198,662	0	(354,769)	(354,769)	1,028,240	XXX
4509999997. Total - Preferred Stocks - Part 4						29,843,893	XXX	30,198,662	28,745,326	2,144,040	0	690,703	1,453,337	0	30,198,662	0	(354,769)	(354,769)	1,028,240	XXX
4509999998. Total - Preferred Stocks - Part 5						4,501,947	XXX	4,496,406	0	0	0	0	0	0	4,496,406	0	5,541	5,541	61,540	XXX
4509999999. Total - Preferred Stocks						34,345,840	XXX	34,695,068	28,745,326	2,144,040	0	690,703	1,453,337	0	34,695,068	0	(349,228)	(349,228)	1,089,780	XXX
26414D-10-6	DUCKHORN PORTFOLIO		12/26/2024	DIRECT	11,528.000	127,961		175,344	113,551	61,793	0	0	61,793	0	175,344	0	(47,383)	(47,383)	0	
26414D-10-6	DUCKHORN PORTFOLIO		12/26/2024	DIRECT	10,214.000	113,375		196,620	100,608	96,012	0	0	96,012	0	196,620	0	(83,244)	(83,244)	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						241,336	XXX	371,964	214,159	157,805	0	0	157,805	0	371,964	0	(130,627)	(130,627)	0	XXX
31339*-10-7	FHLBI CLASS B-1		05/23/2024	DIRECT	180,186.000	18,018,600		18,018,600	18,018,600	0	0	0	0	0	18,018,600	0	0	0	362,168	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						18,018,600	XXX	18,018,600	18,018,600	0	0	0	0	0	18,018,600	0	0	0	362,168	XXX
316146-52-1	FIDELITY CONSERVATIVE INCOME		02/05/2024	DIRECT	4,975,125.000	50,049,758		50,049,758	50,049,758	0	0	0	0	0	50,049,758	0	0	0	245,455	
316146-52-1	FIDELITY CONSERVATIVE INCOME		02/08/2024	DIRECT	4,975,125.000	50,049,758		50,049,758	50,049,758	0	0	0	0	0	50,049,758	0	0	0	245,455	
316146-52-1	FIDELITY CONSERVATIVE INCOME		02/15/2024	DIRECT	4,975,125.000	50,049,758		50,049,758	50,049,758	0	0	0	0	0	50,049,758	0	0	0	245,455	
316146-52-1	FIDELITY CONSERVATIVE INCOME		02/22/2024	DIRECT	3,148,003.000	31,637,432		31,668,910	31,668,910	0	0	0	0	0	31,668,912	0	(31,480)	(31,480)	458,832	
46649B-39-4	JACKSON NATL ASSET MANAGEMENT JNL/Baillie		10/21/2024	DIRECT	250.000	1,708		2,500	1,433	1,068	0	0	1,068	0	2,500	0	(793)	(793)	0	
46649U-19-4	JACKSON NATL ASSET MANAGEMENT NEUBERGER		10/30/2024	DIRECT	333,233.000	4,635,276		3,332,333	3,498,950	(166,617)	0	0	(166,617)	0	3,332,333	0	1,302,942	1,302,942	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69355A-10-3	PPM PPM CORE PLUS FIXED INCOME		11/18/2024	UMB	3,337,707.000	29,000,000		34,776,188	29,405,198	5,370,991	0	0	5,370,991	0	34,776,188	0	(5,776,188)	(5,776,188)	1,072,110	
69355A-10-3	PPM PPM CORE PLUS FIXED INCOME		11/21/2024	UMB	241,204.000	2,096,424		2,073,714	2,125,007	(51,293)	0	0	(51,293)	0	2,073,714	0	22,710	22,710	77,478	
69355A-40-0	PPM PPM HIGH YIELD CORE FUND INST		11/18/2024	UMB	3,672,747.000	33,000,000		35,477,662	32,650,722	2,826,941	0	0	2,826,941	0	35,477,662	0	(2,477,662)	(2,477,662)	2,019,819	
69355A-40-0	PPM PPM HIGH YIELD CORE FUND INST		11/21/2024	UMB	6,979.000	62,735		62,046	62,046	0	0	0	0	0	62,046	0	689	689	3,838	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						250,582,849	XXX	257,542,627	249,561,540	7,981,090	0	0	7,981,090	0	257,542,629	0	(6,959,782)	(6,959,782)	4,368,442	XXX
G4987#-10-8	JACKSON NATIONAL LIFE (BERMUDA) LTD	C	02/01/2024	DIRECT	0.000	4,234,672		4,158,747	4,234,672	(125,217)	0	0	(125,217)	0	4,283,965	0	75,925	75,925	0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						4,234,672	XXX	4,158,747	4,234,672	(125,217)	0	0	(125,217)	0	4,283,965	0	75,925	75,925	0	XXX
5989999997. Total - Common Stocks - Part 4						273,077,457	XXX	280,091,938	272,028,971	8,013,678	0	0	8,013,678	0	280,217,158	0	(7,014,484)	(7,014,484)	4,730,610	XXX
5989999998. Total - Common Stocks - Part 5						19,869,820	XXX	19,865,410	0	0	0	0	0	0	19,865,410	0	4,410	4,410	553,601	XXX
5989999999. Total - Common Stocks						292,947,277	XXX	299,957,348	272,028,971	8,013,678	0	0	8,013,678	0	300,082,568	0	(7,010,074)	(7,010,074)	5,284,211	XXX
5999999999. Total - Preferred and Common Stocks						327,293,117	XXX	334,652,416	300,774,297	10,157,718	0	690,703	9,467,015	0	334,777,636	0	(7,359,302)	(7,359,302)	6,373,991	XXX
6009999999 - Totals						8,545,088,369	XXX	8,730,035,521	7,950,226,960	12,881,952	(2,903,915)	700,648	9,277,389	2,114,760	8,718,716,544	0	(172,493,558)	(172,493,558)	281,406,711	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21H050-67-2	GNMA2 30YR TBA REG C 5.000%		07/02/2024	GOLDMAN SACHS	07/12/2024	GOLDMAN SACHS	1,560,000	1,516,125	1,533,797	1,516,125	0	0	0	0	0	0	17,672	17,672	4,550	4,550
21H050-68-0	GNMA2 30YR TBA REG C 5.000%		07/12/2024	GOLDMAN SACHS	07/19/2024	GOLDMAN SACHS	1,560,000	1,534,345	1,530,994	1,534,345	0	0	0	0	0	0	(3,352)	(3,352)	4,117	4,117
21H052-67-8	GNMA2 30YR TBA REG C 5.000%		06/12/2024	GOLDMAN SACHS	06/24/2024	GOLDMAN SACHS	2,310,000	2,301,608	2,302,420	2,301,608	0	0	0	0	0	0	812	812	7,411	7,411
21H052-6C-7	GNMA2 30YR TBA REG C 5.000%		11/12/2024	CITICORP	12/11/2024	CITICORP	2,010,000	2,001,128	2,014,632	2,001,128	0	0	0	0	0	0	13,505	13,505	5,528	5,528
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	03/01/2024	Paydown	3,867	3,540	3,867	3,867	0	327	0	327	0	0	0	0	11	7
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	04/01/2024	Paydown	3,340	3,058	3,340	3,340	0	282	0	282	0	0	0	0	19	6
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	05/01/2024	Paydown	3,331	3,049	3,331	3,331	0	282	0	282	0	0	0	0	29	6
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	06/01/2024	Paydown	4,935	4,518	4,935	4,935	0	417	0	417	0	0	0	0	58	9
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	07/01/2024	Paydown	5,100	4,669	5,100	5,100	0	431	0	431	0	0	0	0	74	9
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	08/01/2024	Paydown	2,394	2,192	2,394	2,394	0	202	0	202	0	0	0	0	42	4
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	09/01/2024	Paydown	2,978	2,726	2,978	2,978	0	252	0	252	0	0	0	0	61	6
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	10/01/2024	Paydown	1,863	1,706	1,863	1,863	0	158	0	158	0	0	0	0	43	3
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	11/01/2024	Paydown	3,602	3,297	3,602	3,602	0	304	0	304	0	0	0	0	95	7
36179X-NC-6	GNMA2 30YR 3.500%		01/18/2024	CITICORP	12/01/2024	Paydown	3,960	3,625	3,960	3,960	0	335	0	335	0	0	0	0	116	7
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	07/01/2024	Paydown	1,402	1,332	1,402	1,402	0	71	0	71	0	0	0	0	5	3
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	08/01/2024	Paydown	2,704	2,568	2,704	2,704	0	136	0	136	0	0	0	0	20	6
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	09/01/2024	Paydown	1,794	1,704	1,794	1,794	0	90	0	90	0	0	0	0	20	4
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	10/01/2024	Paydown	1,536	1,458	1,536	1,536	0	77	0	77	0	0	0	0	23	4
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	11/01/2024	Paydown	2,080	1,975	2,080	2,080	0	105	0	105	0	0	0	0	39	5
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	12/01/2024	Paydown	1,727	1,640	1,727	1,727	0	87	0	87	0	0	0	0	39	4
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	07/01/2024	Paydown	1,402	1,332	1,402	1,402	0	71	0	71	0	0	0	0	5	3
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	08/01/2024	Paydown	2,704	2,568	2,704	2,704	0	136	0	136	0	0	0	0	20	6
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	09/01/2024	Paydown	1,794	1,704	1,794	1,794	0	90	0	90	0	0	0	0	20	4
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	10/01/2024	Paydown	1,536	1,458	1,536	1,536	0	77	0	77	0	0	0	0	23	4
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	11/01/2024	Paydown	2,080	1,975	2,080	2,080	0	105	0	105	0	0	0	0	39	5
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	12/01/2024	Paydown	1,727	1,640	1,727	1,727	0	87	0	87	0	0	0	0	39	4
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	07/01/2024	Paydown	154	147	154	154	0	8	0	8	0	0	0	0	1	0
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	08/01/2024	Paydown	297	283	297	297	0	15	0	15	0	0	0	0	2	1
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	09/01/2024	Paydown	197	187	197	197	0	10	0	10	0	0	0	0	2	0
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	10/01/2024	Paydown	169	160	169	169	0	8	0	8	0	0	0	0	3	0
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	11/01/2024	Paydown	229	217	229	229	0	12	0	12	0	0	0	0	4	1
36179Y-YU-2	GNMA2 30YR 4.500%		06/17/2024	CITICORP	12/01/2024	Paydown	190	180	190	190	0	10	0	10	0	0	0	0	4	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		01/01/2024	Interest Cap	11/01/2024	Paydown	105	105	105	105	0	0	0	0	0	0	0	0	5	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		01/01/2024	Interest Cap	12/01/2024	Paydown	110	110	110	110	0	0	0	0	0	0	0	0	6	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		02/01/2024	Interest Cap	11/01/2024	Paydown	105	105	105	105	0	0	0	0	0	0	0	0	4	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		02/01/2024	Interest Cap	12/01/2024	Paydown	111	111	111	111	0	0	0	0	0	0	0	0	5	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		03/01/2024	Interest Cap	11/01/2024	Paydown	106	106	106	106	0	0	0	0	0	0	0	0	4	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		03/01/2024	Interest Cap	12/01/2024	Paydown	111	111	111	111	0	0	0	0	0	0	0	0	5	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		04/01/2024	Interest Cap	11/01/2024	Paydown	106	106	106	106	0	0	0	0	0	0	0	0	3	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		04/01/2024	Interest Cap	12/01/2024	Paydown	112	112	112	112	0	0	0	0	0	0	0	0	4	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		05/01/2024	Interest Cap	11/01/2024	Paydown	107	107	107	107	0	0	0	0	0	0	0	0	3	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		05/01/2024	Interest Cap	12/01/2024	Paydown	112	112	112	112	0	0	0	0	0	0	0	0	4	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		06/01/2024	Interest Cap	11/01/2024	Paydown	107	107	107	107	0	0	0	0	0	0	0	0	2	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		06/01/2024	Interest Cap	12/01/2024	Paydown	113	113	113	113	0	0	0	0	0	0	0	0	3	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		07/01/2024	Interest Cap	11/01/2024	Paydown	108	108	108	108	0	0	0	0	0	0	0	0	2	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		07/01/2024	Interest Cap	12/01/2024	Paydown	113	113	113	113	0	0	0	0	0	0	0	0	3	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		08/01/2024	Interest Cap	11/01/2024	Paydown	108	108	108	108	0	0	0	0	0	0	0	0	1	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		08/01/2024	Interest Cap	12/01/2024	Paydown	114	114	114	114	0	0	0	0	0	0	0	0	2	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		09/01/2024	Interest Cap	11/01/2024	Paydown	109	109	109	109	0	0	0	0	0	0	0	0	1	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38375L-UQ-1	GNR 2007-57 Z 5.500%		09/01/2024	Interest Cap	12/01/2024	Paydown	115	115	115	115	0	0	0	0	0	0	0	0	2	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		10/01/2024	Interest Cap	11/01/2024	Paydown	70	70	70	70	0	0	0	0	0	0	0	0	0	0
38375L-UQ-1	GNR 2007-57 Z 5.500%		10/01/2024	Interest Cap	12/01/2024	Paydown	73	73	73	73	0	0	0	0	0	0	0	0	1	0
912810-RX-8	US TREASURY NOTES		01/04/2024	BANK OF MONTREAL	03/05/2024	BARCLAYS CAPITAL	1,500,000	1,208,795	1,189,189	1,210,006	0	1,211	0	1,211	0	0	(20,817)	(20,817)	13,846	6,305
912810-RX-8	US TREASURY NOTES		01/23/2024	BANK OF MONTREAL	03/05/2024	BARCLAYS CAPITAL	800,000	621,659	634,234	622,159	0	500	0	500	0	0	12,075	12,075	7,385	4,615
912810-TT-5	US TREASURY NOTES		04/02/2024	BANK OF MONTREAL	11/22/2024	BANK OF MONTREAL	1,000,000	935,824	921,324	936,503	0	678	0	678	0	0	(15,179)	(15,179)	32,058	5,440
91282C-CB-5	US TREASURY		05/31/2024	TD SECURITIES	06/06/2024	JP MORGAN	1,300,000	1,079,361	1,095,296	1,079,653	0	293	0	293	0	0	15,642	15,642	1,320	1,091
91282C-CB-5	US TREASURY		05/31/2024	TD SECURITIES	06/13/2024	JP MORGAN	1,000,000	830,277	844,488	830,897	0	620	0	620	0	0	13,591	13,591	1,325	839
91282C-CB-5	US TREASURY		05/31/2024	TD SECURITIES	06/13/2024	DEUTSCHE BANK	1,000,000	830,277	845,621	830,897	0	620	0	620	0	0	14,724	14,724	1,325	839
91282C-FV-8	US TREASURY		06/25/2024	BANK OF AMERICA	08/01/2024	JP MORGAN	1,000,000	991,606	1,013,160	991,674	0	69	0	69	0	0	21,486	21,486	8,855	4,708
91282C-FV-8	US TREASURY		06/25/2024	BANK OF AMERICA	09/04/2024	JP MORGAN	1,000,000	991,606	1,028,590	991,753	0	148	0	148	0	0	36,836	36,836	12,666	4,708
91282C-FV-8	US TREASURY		06/25/2024	DEUTSCHE BANK	09/04/2024	JP MORGAN	1,000,000	991,371	1,028,590	991,523	0	152	0	152	0	0	37,066	37,066	12,666	4,708
91282C-HN-4	US TREASURY		02/13/2024	BNP PARIBAS	03/27/2024	JP MORGAN	650,000	649,342	649,388	649,423	0	81	0	81	0	0	(35)	(35)	4,835	1,272
91282C-HN-4	US TREASURY		02/13/2024	BNP PARIBAS	04/30/2024	DEUTSCHE BANK	850,000	849,140	845,814	849,351	0	211	0	211	0	0	(3,537)	(3,537)	10,094	1,664
91282C-HN-4	US TREASURY		02/13/2024	NOMURA	04/30/2024	DEUTSCHE BANK	2,000,000	1,999,616	1,990,150	1,999,884	0	268	0	268	0	0	(9,735)	(9,735)	23,750	3,654
91282C-HN-4	US TREASURY		02/13/2024	BNP PARIBAS	07/02/2024	MORGAN STANLEY	1,500,000	1,498,833	1,494,956	1,499,538	0	705	0	705	0	0	(4,582)	(4,582)	30,144	2,936
91282C-HN-4	US TREASURY		02/13/2024	BNP PARIBAS	10/29/2024	BANK OF MONTREAL	1,000,000	999,222	1,002,731	999,533	0	310	0	310	0	0	3,198	3,198	35,496	1,957
91282C-KD-2	US TREASURY		03/14/2024	JP MORGAN	05/29/2024	BANK OF MONTREAL	1,000,000	998,246	983,395	998,252	0	7	0	7	0	0	(14,857)	(14,857)	10,510	2,079
91282C-KD-2	US TREASURY		03/14/2024	BARCLAYS CAPITAL	05/29/2024	BANK OF MONTREAL	200,000	199,774	196,679	199,771	0	(4)	0	(4)	0	0	(3,092)	(3,092)	2,102	346
91282C-KD-2	US TREASURY		03/14/2024	BARCLAYS CAPITAL	07/17/2024	NOMURA	3,800,000	3,795,708	3,827,745	3,795,752	0	44	0	44	0	0	31,993	31,993	61,440	6,583
91282C-KD-2	US TREASURY		03/19/2024	CITICORP	07/17/2024	NOMURA	1,200,000	1,197,004	1,208,762	1,197,119	0	115	0	115	0	0	11,642	11,642	19,402	2,910
0109999999. Subtotal - Bonds - U.S. Governments							29,301,207	28,077,890	28,243,162	28,088,101	0	10,213	0	10,213	0	0	155,056	155,056	311,741	78,378
500769-KC-7	KFW INTERNATL	C	01/09/2024	JP MORGAN	07/08/2024	TD SECURITIES	2,500,000	2,486,625	2,465,125	2,487,529	0	904	0	904	0	0	(22,404)	(22,404)	47,778	0
80413T-BG-3	SAUDI INTERNATIONAL	C	01/08/2024	CITICORP	01/22/2024	BANK OF AMERICA	674,000	667,213	664,968	667,215	0	3	0	3	0	0	(2,247)	(2,247)	749	0
80413T-BG-3	SAUDI INTERNATIONAL	C	01/08/2024	CITICORP	01/23/2024	HSBC SECURITIES	1,000,000	989,930	983,500	989,934	0	4	0	4	0	0	(6,434)	(6,434)	1,250	0
80413T-BG-3	SAUDI INTERNATIONAL	C	01/08/2024	CITICORP	01/25/2024	MORGAN STANLEY	1,000,000	989,930	985,500	989,937	0	7	0	7	0	0	(4,437)	(4,437)	1,806	0
80413T-BH-1	SAUDI INTERNATIONAL	C	01/08/2024	JP MORGAN	01/11/2024	GOLDMAN SACHS	567,000	554,481	558,070	554,481	0	0	0	0	0	0	3,589	3,589	0	0
80413T-BH-1	SAUDI INTERNATIONAL	C	01/08/2024	JP MORGAN	01/16/2024	JEFFERIES & COMP	750,000	733,440	731,618	733,438	0	(2)	0	(2)	0	0	(1,820)	(1,820)	240	0
80413T-BH-1	SAUDI INTERNATIONAL	C	01/08/2024	JP MORGAN	01/23/2024	BANK OF AMERICA	750,000	733,440	720,150	733,430	0	(10)	0	(10)	0	0	(13,280)	(13,280)	1,078	0
91087B-AZ-3	UNITED MEXICAN STATES	C	01/02/2024	BANK OF AMERICA	01/18/2024	JEFFERIES & COMP	687,000	681,408	689,405	681,398	0	(10)	0	(10)	0	0	8,007	8,007	1,603	0
91087B-AZ-3	UNITED MEXICAN STATES	C	01/02/2024	BANK OF AMERICA	02/13/2024	JP MORGAN	500,000	495,930	493,275	495,917	0	(13)	0	(13)	0	0	(2,642)	(2,642)	3,083	0
0309999999. Subtotal - Bonds - All Other Governments							8,428,000	8,332,397	8,291,611	8,333,279	0	883	0	883	0	0	(41,668)	(41,668)	57,587	0
01F022-46-9	FNCI 2.5 5/21 2.500%		06/03/2024	CITICORP	06/12/2024	CITICORP	1,110,000	1,001,168	1,009,623	1,001,168	0	0	0	0	0	0	8,455	8,455	1,310	1,310
01F022-47-7	FNCI 2.5 5/21 2.500%		06/12/2024	CITICORP	06/24/2024	CITICORP	1,110,000	1,010,794	1,008,019	1,010,794	0	0	0	0	0	0	(2,775)	(2,775)	1,310	1,310
01F032-4C-5	FNCL 3.5 2/20 3.500%		11/12/2024	WELLS FARGO	12/11/2024	WELLS FARGO	2,730,000	2,590,407	2,614,828	2,590,407	0	0	0	0	0	0	24,421	24,421	4,247	4,247
01F042-48-3	FNCL 4.5 2/20 4.500%		07/12/2024	WELLS FARGO	08/12/2024	WELLS FARGO	1,835,000	1,809,339	1,822,958	1,809,339	0	0	0	0	0	0	13,619	13,619	3,211	3,211
01F042-49-1	FNCL 4.5 2/20 4.500%		08/12/2024	WELLS FARGO	09/11/2024	WELLS FARGO	1,835,000	1,824,105	1,845,609	1,824,105	0	0	0	0	0	0	21,504	21,504	4,129	4,129
01F042-4C-4	FNCL 4.5 2/20 4.500%		11/12/2024	JP MORGAN	12/11/2024	JP MORGAN	1,235,000	1,206,489	1,219,948	1,206,489	0	0	0	0	0	0	13,460	13,460	2,470	2,470
01F042-68-1	FNCL 4.5 2/20 4.500%		07/11/2024	CITICORP	08/07/2024	CITICORP	800,000	764,375	775,563	764,375	0	0	0	0	0	0	11,188	11,188	1,200	1,200
01F042-69-9	FNCL 4.5 2/20 4.500%		08/07/2024	CITICORP	09/06/2024	CITICORP	800,000	776,250	787,781	776,250	0	0	0	0	0	0	11,531	11,531	1,500	1,500
01F050-6B-7	UMBS 5.000%		10/18/2024	JP MORGAN	11/12/2024	JP MORGAN	2,735,000	2,694,830	2,655,941	2,694,830	0	0	0	0	0	0	(38,888)	(38,888)	4,938	4,938
01F050-6B-7	UMBS 5.000%		10/24/2024	JP MORGAN	11/12/2024	JP MORGAN	1,125,000	1,098,984	1,092,480	1,098,984	0	0	0	0	0	0	(6,504)	(6,504)	2,031	2,031
01F050-6B-7	UMBS 5.000%		10/25/2024	JP MORGAN	11/12/2024	JP MORGAN	1,025,000	1,001,617	995,371	1,001,617	0	0	0	0	0	0	(6,246)	(6,246)	1,851	1,851
01F050-6B-7	UMBS 5.000%		11/06/2024	JP MORGAN	11/12/2024	JP MORGAN	4,130,000	3,998,356	4,010,617	3,998,356	0	0	0	0	0	0	12,261	12,261	7,457	7,457
01F052-67-2	UMBS 30YR TBA REG A		07/02/2024	WELLS FARGO	07/11/2024	WELLS FARGO	1,425,000	1,401,621	1,419,879	1,401,621	0	0	0	0	0	0	18,258	18,258	3,048	3,048
01F052-68-0	UMBS 30YR TBA REG A		07/11/2024	WELLS FARGO	07/19/2024	WELLS FARGO	1,425,000	1,420,157	1,416,539	1,420,157	0	0	0	0	0	0	(3,618)	(3,618)	2,613	2,613
21H052-65-2	GNMA2 30YR TBA REG C		04/25/2024	GOLDMAN SACHS	04/26/2024	GOLDMAN SACHS	1,305,000	1,276,861	1,280,990	1,276,861	0	0	0	0	0	0	4,129	4,129	3,788	3,788
21H052-66-0	GNMA2 30YR TBA REG C		04/26/2024	GOLDMAN SACHS	06/12/2024	GOLDMAN SACHS	1,305,000	1,279,461	1,301,534	1,279,461	0	0	0	0	0	0	22,073	22,073	3,788	3,788
21H052-66-0	GNMA2 30YR TBA REG C		06/03/2024	GOLDMAN SACHS	06/12/2024	GOLDMAN SACHS	1,005,000	1,000,446	1,002,330	1,000,446	0	0	0	0	0	0	1,884	1,884	2,917	2,917
21H052-6B-9	GNMA2 30YR TBA REG C		11/06/2024	CITICORP	11/12/2024	CITICORP	2,010,000	1,997,280	2,004,111	1,997,280	0	0	0	0	0	0	6,831	6,831	5,835	5,835

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	03/01/2024	WELLS FARGO	689,022	621,143	614,199	621,563	0	420	0	420	0	0	(7,364)	(7,364)	804	804
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	03/01/2024	Paydown	7,602	6,853	7,602	7,602	0	749	0	749	0	0	0	0	71	9
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	04/01/2024	Paydown	531	479	531	531	0	52	0	52	0	0	0	0	7	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	05/01/2024	Paydown	1,696	1,529	1,696	1,696	0	167	0	167	0	0	0	0	26	2
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	06/01/2024	Paydown	1,202	1,083	1,202	1,202	0	118	0	118	0	0	0	0	22	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	07/01/2024	Paydown	522	470	522	522	0	51	0	51	0	0	0	0	11	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	08/01/2024	Paydown	3,128	2,820	3,128	3,128	0	308	0	308	0	0	0	0	75	4
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	09/01/2024	Paydown	624	563	624	624	0	61	0	61	0	0	0	0	17	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	10/01/2024	Paydown	1,425	1,285	1,425	1,425	0	140	0	140	0	0	0	0	42	2
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	11/01/2024	Paydown	1,332	1,201	1,332	1,332	0	131	0	131	0	0	0	0	44	2
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	12/01/2024	Paydown	1,284	1,158	1,284	1,284	0	127	0	127	0	0	0	0	46	2
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	03/01/2024	Paydown	836	754	836	836	0	82	0	82	0	0	0	0	2	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	04/01/2024	Paydown	191	172	191	191	0	19	0	19	0	0	0	0	1	0
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	05/01/2024	Paydown	610	550	610	610	0	60	0	60	0	0	0	0	5	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	06/01/2024	Paydown	432	390	432	432	0	43	0	43	0	0	0	0	5	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	07/01/2024	Paydown	188	169	188	188	0	18	0	18	0	0	0	0	3	0
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	08/01/2024	Paydown	1,126	1,015	1,126	1,126	0	111	0	111	0	0	0	0	20	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	09/01/2024	Paydown	225	202	225	225	0	22	0	22	0	0	0	0	5	0
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	10/01/2024	Paydown	513	462	513	513	0	51	0	51	0	0	0	0	12	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	11/01/2024	Paydown	479	432	479	479	0	47	0	47	0	0	0	0	13	1
3132DN-NA-7	FHLMC 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	12/01/2024	Paydown	462	417	462	462	0	46	0	46	0	0	0	0	14	1
3132DQ-N7-7	FHLMC 30YR UMBS SUPER FR		11/12/2024	JP MORGAN	12/25/2024	Paydown	3,695	3,245	3,695	3,695	0	450	0	450	0	0	0	0	9	4
3132DQ-N7-7	FHLMC 30YR UMBS SUPER FR		11/12/2024	JP MORGAN	12/25/2024	Paydown	3,695	3,245	3,695	3,695	0	450	0	450	0	0	0	0	9	4
3132DQ-N7-7	FHLMC 30YR UMBS SUPER FR		11/12/2024	JP MORGAN	12/25/2024	Paydown	1,921	1,687	1,921	1,921	0	234	0	234	0	0	0	0	5	2
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	07/01/2024	Paydown	6,524	5,952	6,524	6,524	0	572	0	572	0	0	0	0	22	9
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/01/2024	Paydown	6,007	5,480	6,007	6,007	0	527	0	527	0	0	0	0	40	8
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/25/2024	Paydown	2,028	1,850	2,028	2,028	0	178	0	178	0	0	0	0	20	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	09/25/2024	Paydown	16,248	14,824	16,248	16,248	0	1,424	0	1,424	0	0	0	0	217	22
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	11/01/2024	Paydown	2,037	1,858	2,037	2,037	0	179	0	179	0	0	0	0	34	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	12/01/2024	Paydown	1,642	1,498	1,642	1,642	0	144	0	144	0	0	0	0	33	2
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	07/01/2024	Paydown	6,524	5,952	6,524	6,524	0	572	0	572	0	0	0	0	22	9
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/01/2024	Paydown	6,007	5,480	6,007	6,007	0	527	0	527	0	0	0	0	40	8
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/25/2024	Paydown	2,028	1,850	2,028	2,028	0	178	0	178	0	0	0	0	20	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	09/25/2024	Paydown	16,248	14,824	16,248	16,248	0	1,424	0	1,424	0	0	0	0	217	22
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	11/01/2024	Paydown	2,037	1,858	2,037	2,037	0	179	0	179	0	0	0	0	34	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	12/01/2024	Paydown	1,642	1,498	1,642	1,642	0	144	0	144	0	0	0	0	33	2
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	07/01/2024	Paydown	6,524	5,952	6,524	6,524	0	572	0	572	0	0	0	0	22	9
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/01/2024	Paydown	6,007	5,480	6,007	6,007	0	527	0	527	0	0	0	0	40	8
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/25/2024	Paydown	2,028	1,850	2,028	2,028	0	178	0	178	0	0	0	0	20	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	09/25/2024	Paydown	16,248	14,824	16,248	16,248	0	1,424	0	1,424	0	0	0	0	217	22
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	11/01/2024	Paydown	2,037	1,858	2,037	2,037	0	179	0	179	0	0	0	0	34	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	12/01/2024	Paydown	1,642	1,498	1,642	1,642	0	144	0	144	0	0	0	0	33	2
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	07/01/2024	Paydown	6,524	5,952	6,524	6,524	0	572	0	572	0	0	0	0	22	9
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/01/2024	Paydown	6,007	5,480	6,007	6,007	0	527	0	527	0	0	0	0	40	8
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/25/2024	Paydown	2,028	1,850	2,028	2,028	0	178	0	178	0	0	0	0	20	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	09/25/2024	Paydown	16,248	14,824	16,248	16,248	0	1,424	0	1,424	0	0	0	0	217	22
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	11/01/2024	Paydown	2,037	1,858	2,037	2,037	0	179	0	179	0	0	0	0	34	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	12/01/2024	Paydown	1,642	1,498	1,642	1,642	0	144	0	144	0	0	0	0	33	2
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	07/01/2024	Paydown	2,577	2,351	2,577	2,577	0	226	0	226	0	0	0	0	9	3

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/01/2024	Paydown	2,373	2,165	2,373	2,373	0	208	0	208	0	0	0	0	16	3
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	08/25/2024	Paydown	801	731	801	801	0	70	0	70	0	0	0	0	8	1
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	09/25/2024	Paydown	6,418	5,856	6,418	6,418	0	563	0	563	0	0	0	0	86	9
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	11/01/2024	Paydown	804	734	804	804	0	71	0	71	0	0	0	0	13	1
3132DW-LQ-4	FN 4.000%		06/11/2024	MORGAN STANLEY	12/01/2024	Paydown	649	592	649	649	0	57	0	57	0	0	0	0	13	1
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	22,550	22,592	22,550	22,550	0	(42)	0	(42)	0	0	0	0	103	45
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	8,054	8,015	8,054	8,054	0	39	0	39	0	0	0	0	37	16
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	8,054	8,015	8,054	8,054	0	39	0	39	0	0	0	0	37	16
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	3,302	3,286	3,302	3,302	0	16	0	16	0	0	0	0	15	7
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	8,054	8,011	8,054	8,054	0	43	0	43	0	0	0	0	37	16
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	8,054	8,011	8,054	8,054	0	43	0	43	0	0	0	0	37	16
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	8,054	8,011	8,054	8,054	0	43	0	43	0	0	0	0	37	16
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	40,268	39,840	40,268	40,268	0	428	0	428	0	0	0	0	185	80
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	3,705	3,665	3,705	3,705	0	39	0	39	0	0	0	0	17	7
3132DW-MK-6	FN 5.500%		11/12/2024	JP MORGAN	12/01/2024	Paydown	121	120	121	121	0	1	0	1	0	0	0	0	1	0
3140XF-4R-9	FNMA 30YR UMBS SUPER FN		11/12/2024	JP MORGAN	12/01/2024	Paydown	6,304	5,537	6,304	6,304	0	767	0	767	0	0	0	0	16	7
3140XF-4R-9	FNMA 30YR UMBS SUPER FN		11/12/2024	JP MORGAN	12/01/2024	Paydown	1,891	1,661	1,891	1,891	0	230	0	230	0	0	0	0	5	2
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	03/01/2024	Paydown	13,668	13,320	13,668	13,668	0	348	0	348	0	0	0	0	46	21
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	04/01/2024	Paydown	8,641	8,421	8,641	8,641	0	220	0	220	0	0	0	0	58	13
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	05/01/2024	Paydown	12,216	11,905	12,216	12,216	0	311	0	311	0	0	0	0	122	19
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	06/01/2024	Paydown	22,611	22,035	22,611	22,611	0	576	0	576	0	0	0	0	301	35
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	07/01/2024	Paydown	10,061	9,805	10,061	10,061	0	256	0	256	0	0	0	0	168	16
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	08/01/2024	Paydown	22,250	21,683	22,250	22,250	0	567	0	567	0	0	0	0	445	35
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	09/01/2024	Paydown	17,545	17,098	17,545	17,545	0	447	0	447	0	0	0	0	409	27
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	10/01/2024	Paydown	18,265	17,800	18,265	18,265	0	465	0	465	0	0	0	0	487	28
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	11/01/2024	Paydown	15,398	15,006	15,398	15,398	0	392	0	392	0	0	0	0	462	24
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	12/01/2024	Paydown	6,483	6,318	6,483	6,483	0	165	0	165	0	0	0	0	216	10
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	03/01/2024	Paydown	342	333	342	342	0	9	0	9	0	0	0	0	1	1
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	04/01/2024	Paydown	216	211	216	216	0	6	0	6	0	0	0	0	1	0
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	05/01/2024	Paydown	305	298	305	305	0	8	0	8	0	0	0	0	3	0
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	06/01/2024	Paydown	565	551	565	565	0	14	0	14	0	0	0	0	8	1
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	07/01/2024	Paydown	252	245	252	252	0	6	0	6	0	0	0	0	4	0
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	08/01/2024	Paydown	556	542	556	556	0	14	0	14	0	0	0	0	11	1
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	09/01/2024	Paydown	439	427	439	439	0	11	0	11	0	0	0	0	10	1
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	10/01/2024	Paydown	457	445	457	457	0	12	0	12	0	0	0	0	12	1
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	11/01/2024	Paydown	385	375	385	385	0	10	0	10	0	0	0	0	12	1
3140XJ-UB-7	FNMA 15YR UMBS SUPER		01/18/2024	CITICORP	12/01/2024	Paydown	162	158	162	162	0	4	0	4	0	0	0	0	5	0
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	03/01/2024	Paydown	11,896	10,315	11,896	11,896	0	1,582	0	1,582	0	0	0	0	30	12
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	04/01/2024	Paydown	13,452	11,663	13,452	13,452	0	1,789	0	1,789	0	0	0	0	67	13
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	05/01/2024	Paydown	12,744	11,049	12,744	12,744	0	1,695	0	1,695	0	0	0	0	96	13
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	06/01/2024	Paydown	13,490	11,696	13,490	13,490	0	1,794	0	1,794	0	0	0	0	135	13
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	07/01/2024	Paydown	14,006	12,144	14,006	14,006	0	1,862	0	1,862	0	0	0	0	175	14
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	08/01/2024	Paydown	14,930	12,945	14,930	14,930	0	1,985	0	1,985	0	0	0	0	224	15
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	09/01/2024	Paydown	17,205	14,917	17,205	17,205	0	2,288	0	2,288	0	0	0	0	301	17
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	10/01/2024	Paydown	22,344	19,373	22,344	22,344	0	2,971	0	2,971	0	0	0	0	447	22
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	10/02/2024	MORGAN STANLEY	2,754,932	2,388,612	2,470,399	2,389,996	0	1,384	0	1,384	0	0	80,403	80,403	58,313	2,755
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	03/01/2024	Paydown	14,110	12,446	14,110	14,110	0	1,665	0	1,665	0	0	0	0	35	14
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	04/01/2024	Paydown	15,955	14,073	15,955	15,955	0	1,882	0	1,882	0	0	0	0	80	16
3140XN-Z3-1	FNMA 30YR UMBS SUPER		02/09/2024	MORGAN STANLEY	05/01/2024	Paydown	15,115	13,332	15,115	15,115	0	1,783	0	1,783	0	0	0	0	113	15

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..06/01/2024 .	Paydown	16,001	14,113	16,001	16,001	0	1,888	0	1,888	0	0	0	0	160	16
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	16,613	14,653	16,613	16,613	0	1,960	0	1,960	0	0	0	0	208	17
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	17,708	15,619	17,708	17,708	0	2,089	0	2,089	0	0	0	0	266	18
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..09/01/2024 .	Paydown	20,407	17,999	20,407	20,407	0	2,407	0	2,407	0	0	0	0	357	20
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..10/01/2024 .	Paydown	26,502	23,376	26,502	26,502	0	3,126	0	3,126	0	0	0	0	530	27
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..10/02/2024 .	MORGAN STANLEY	2,781,227	2,453,129	2,493,978	2,454,448	0	1,320	0	1,320	0	0	39,530	39,530	58,869	2,781
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	2,383	2,102	2,383	2,383	0	281	0	281	0	0	0	0	54	2
3140XN-Z3-1 ..	FNMA 30YR UMBS SUPER		..02/09/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	2,343	2,067	2,343	2,343	0	276	0	276	0	0	0	0	59	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	1,355	1,311	1,355	1,355	0	45	0	45	0	0	0	0	6	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	5,370	5,192	5,370	5,370	0	178	0	178	0	0	0	0	45	9
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/25/2024 .	Paydown	3,238	3,131	3,238	3,238	0	107	0	107	0	0	0	0	40	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..10/25/2024 .	Paydown	3,822	3,695	3,822	3,822	0	127	0	127	0	0	0	0	64	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	2,812	2,719	2,812	2,812	0	93	0	93	0	0	0	0	59	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	3,566	3,447	3,566	3,566	0	118	0	118	0	0	0	0	89	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	1,355	1,311	1,355	1,355	0	45	0	45	0	0	0	0	6	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	5,370	5,192	5,370	5,370	0	178	0	178	0	0	0	0	45	9
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/25/2024 .	Paydown	3,238	3,131	3,238	3,238	0	107	0	107	0	0	0	0	40	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..10/25/2024 .	Paydown	3,822	3,695	3,822	3,822	0	127	0	127	0	0	0	0	64	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	2,812	2,719	2,812	2,812	0	93	0	93	0	0	0	0	59	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	3,566	3,447	3,566	3,566	0	118	0	118	0	0	0	0	89	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	1,355	1,311	1,355	1,355	0	45	0	45	0	0	0	0	6	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	5,370	5,192	5,370	5,370	0	178	0	178	0	0	0	0	45	9
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/25/2024 .	Paydown	3,238	3,131	3,238	3,238	0	107	0	107	0	0	0	0	40	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..10/25/2024 .	Paydown	3,822	3,695	3,822	3,822	0	127	0	127	0	0	0	0	64	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	2,812	2,719	2,812	2,812	0	93	0	93	0	0	0	0	59	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	3,566	3,447	3,566	3,566	0	118	0	118	0	0	0	0	89	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	1,355	1,311	1,355	1,355	0	45	0	45	0	0	0	0	6	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	5,370	5,192	5,370	5,370	0	178	0	178	0	0	0	0	45	9
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/25/2024 .	Paydown	3,238	3,131	3,238	3,238	0	107	0	107	0	0	0	0	40	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..10/25/2024 .	Paydown	3,822	3,695	3,822	3,822	0	127	0	127	0	0	0	0	64	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	2,812	2,719	2,812	2,812	0	93	0	93	0	0	0	0	59	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	3,566	3,447	3,566	3,566	0	118	0	118	0	0	0	0	89	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	1,355	1,310	1,355	1,355	0	45	0	45	0	0	0	0	6	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	5,370	5,192	5,370	5,370	0	178	0	178	0	0	0	0	45	9
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/25/2024 .	Paydown	3,238	3,131	3,238	3,238	0	107	0	107	0	0	0	0	40	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..10/25/2024 .	Paydown	3,822	3,695	3,822	3,822	0	127	0	127	0	0	0	0	64	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	2,812	2,719	2,812	2,812	0	93	0	93	0	0	0	0	59	5
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	3,566	3,447	3,566	3,566	0	118	0	118	0	0	0	0	89	6
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..07/01/2024 .	Paydown	244	236	244	244	0	8	0	8	0	0	0	0	1	0
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/01/2024 .	Paydown	967	935	967	967	0	32	0	32	0	0	0	0	8	2
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..08/25/2024 .	Paydown	583	564	583	583	0	19	0	19	0	0	0	0	7	1
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..10/25/2024 .	Paydown	688	665	688	688	0	23	0	23	0	0	0	0	11	1
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..11/01/2024 .	Paydown	506	489	506	506	0	17	0	17	0	0	0	0	11	1
31418F-AV-9 ..	FNMA 30YR UMBS 5.000%		..06/11/2024 .	MORGAN STANLEY	..12/01/2024 .	Paydown	642	621	642	642	0	21	0	21	0	0	0	0	16	1
31418F-EX-1 ..	FNMA 30YR UMBS 3.500%		..11/12/2024 .	CITICORP	..12/01/2024 .	Paydown	5,396	4,870	5,396	5,396	0	526	0	526	0	0	0	0	16	7
0909999999. Subtotal - Bonds - U.S. Special Revenues							36,001,739	34,387,358	34,674,255	34,450,105	0	62,748	0	62,748	0	0	224,152	224,152	185,932	65,137
00043*-AB-5 ..	AA WAREHOUSE Class B		..07/31/2024 .	DIRECT	..11/12/2024 .	Paydown	36,341	36,341	36,341	36,341	0	0	0	0	0	0	0	0	1,200	0
00043*-AB-5 ..	AA WAREHOUSE Class B		..08/07/2024 .	ATHENE ANNUITY	..11/12/2024 .	Paydown	43,609	43,609	43,609	43,609	0	0	0	0	0	0	0	0	1,439	0
00043*-AB-5 ..	AA WAREHOUSE Class B		..08/12/2024 .	Security Contribution	..11/12/2024 .	Paydown	41,429	41,429	41,429	41,429	0	0	0	0	0	0	0	0	693	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00043*-AB-5	AA WAREHOUSE Class B		08/29/2024	DIRECT	11/12/2024	Paydown	29,073	29,073	29,073	29,073	0	0	0	0	0	0	0	0	487	0
00043*-AB-5	AA WAREHOUSE Class B		10/03/2024	DIRECT	11/12/2024	Paydown	72,682	72,682	72,682	72,682	0	0	0	0	0	0	0	0	1,216	0
00196#-AA-8	AOP CLASS A NOTES		03/21/2024	DIRECT	04/18/2024	Paydown	497	497	497	497	0	0	0	0	0	0	0	0	10	0
00196#-AA-8	AOP CLASS A NOTES		03/21/2024	DIRECT	07/18/2024	Redemption	48,986	48,986	48,986	48,986	0	0	0	0	0	0	0	0	1,853	0
00196#-AA-8	AOP CLASS A NOTES		03/21/2024	DIRECT	10/18/2024	Paydown	89,341	89,341	89,341	89,341	0	0	0	0	0	0	0	0	5,083	0
00196#-AA-8	AOP CLASS A NOTES		03/21/2024	DIRECT	11/13/2024	Paydown	70,813	70,813	70,813	70,813	0	0	0	0	0	0	0	0	4,029	0
00196#-AB-6	AOP CLASS B NOTES		02/01/2024	Interest Cap	04/10/2024	Paydown	13,933	13,933	13,933	13,933	0	0	0	0	0	0	0	0	0	0
00196#-AB-6	AOP CLASS B NOTES		03/21/2024	DIRECT	04/10/2024	Paydown	28,723	28,723	28,723	28,723	0	0	0	0	0	0	0	0	0	0
00287Y-CB-3	ABBVIE		05/15/2024	CITADEL SECURITIES	06/20/2024	US BANCORP	500,000	424,110	424,105	424,227	0	117	0	117	0	0	(122)	(122)	12,396	10,389
00287Y-DS-5	ABBVIE		02/22/2024	BANK OF AMERICA	10/29/2024	CITADEL SECURITIES	1,750,000	1,746,378	1,765,295	1,746,770	0	393	0	393	0	0	18,525	18,525	56,933	0
00287Y-DS-5	ABBVIE		02/27/2024	UBS WARBURG	10/29/2024	CITADEL SECURITIES	213,000	212,105	214,862	212,207	0	102	0	102	0	0	2,654	2,654	6,930	85
00287Y-DS-5	ABBVIE		02/27/2024	DEUTSCHE BANK	10/29/2024	CITADEL SECURITIES	317,000	315,627	319,771	315,784	0	157	0	157	0	0	3,986	3,986	10,313	127
00287Y-DS-5	ABBVIE		02/28/2024	DEUTSCHE BANK	10/29/2024	CITADEL SECURITIES	141,000	140,577	142,232	140,625	0	48	0	48	0	0	1,608	1,608	4,587	94
00287Y-DS-5	ABBVIE		02/29/2024	DEUTSCHE BANK	10/29/2024	CITADEL SECURITIES	329,000	328,332	331,875	328,406	0	74	0	74	0	0	3,470	3,470	10,703	351
00287Y-DT-3	ABBVIE		02/22/2024	MORGAN STANLEY	02/27/2024	UBS WARBURG	656,000	655,318	655,357	655,315	0	(3)	0	(3)	0	0	42	42	271	0
00287Y-DT-3	ABBVIE		02/22/2024	MORGAN STANLEY	02/27/2024	DEUTSCHE BANK	348,000	347,638	347,638	347,637	0	(1)	0	(1)	0	0	1	1	144	0
00287Y-DT-3	ABBVIE		02/23/2024	HSBC SECURITIES	02/27/2024	DEUTSCHE BANK	204,000	204,545	203,788	204,571	0	27	0	27	0	0	(783)	(783)	84	28
00287Y-DT-3	ABBVIE		02/23/2024	HSBC SECURITIES	02/28/2024	DEUTSCHE BANK	251,000	251,670	251,151	251,668	0	(3)	0	(3)	0	0	(517)	(517)	173	35
00287Y-DT-3	ABBVIE		02/23/2024	HSBC SECURITIES	02/29/2024	DEUTSCHE BANK	343,000	343,916	343,648	343,910	0	(6)	0	(6)	0	0	(262)	(262)	377	47
00287Y-DU-0	ABBVIE		02/22/2024	MORGAN STANLEY	02/23/2024	HSBC SECURITIES	798,000	795,486	802,916	795,485	0	(1)	0	(1)	0	0	7,430	7,430	112	0
00287Y-DW-6	ABBVIE		02/22/2024	JP MORGAN	03/05/2024	JP MORGAN	2,000,000	1,993,140	2,058,380	1,993,102	0	(38)	0	(38)	0	0	65,278	65,278	3,300	0
00287Y-DW-6	ABBVIE		02/22/2024	JP MORGAN	04/02/2024	JP MORGAN	1,000,000	996,570	1,006,380	996,515	0	(55)	0	(55)	0	0	9,865	9,865	5,700	0
00287Y-DW-6	ABBVIE		02/22/2024	JP MORGAN	05/15/2024	CITADEL SECURITIES	746,000	743,441	751,170	743,382	0	(59)	0	(59)	0	0	7,788	7,788	9,064	0
00440K-AC-7	ACCENTURE CAPITAL INC		10/01/2024	JP MORGAN	10/31/2024	MITSUBISHI	1,681,000	1,678,277	1,629,326	1,678,254	0	(23)	0	(23)	0	0	(48,928)	(48,928)	5,358	0
00440M-AB-5	AALLC 2024-1A B		09/12/2024	SANTANDER	11/22/2024	Paydown	611,116	611,084	611,116	611,116	0	32	0	32	0	0	0	0	5,219	0
00440M-AB-5	AALLC 2024-1A B		09/12/2024	SANTANDER	12/22/2024	Paydown	151,354	151,346	151,354	151,354	0	8	0	8	0	0	0	0	1,908	0
01F032-4B-7	FNCL 3.5 2/20		10/18/2024	WELLS FARGO	11/12/2024	WELLS FARGO	645,000	623,030	611,944	623,030	0	0	0	0	0	0	(11,086)	(11,086)	1,066	1,066
01F032-4B-7	FNCL 3.5 2/20		10/24/2024	WELLS FARGO	11/12/2024	WELLS FARGO	2,085,000	2,000,297	1,978,144	2,000,297	0	0	0	0	0	0	(22,153)	(22,153)	3,446	3,446
01F032-66-6	FNCL 3.5 2/20		06/03/2024	MORGAN STANLEY	06/10/2024	MORGAN STANLEY	2,275,000	2,005,910	2,002,533	2,005,910	0	0	0	0	0	0	(3,377)	(3,377)	2,654	2,654
01F032-67-4	FNCL 3.5 2/20		06/10/2024	MORGAN STANLEY	06/24/2024	MORGAN STANLEY	2,275,000	2,001,467	2,033,637	2,001,467	0	0	0	0	0	0	32,170	32,170	3,097	3,097
01F042-47-5	FNCL 4.5 2/20		07/01/2024	WELLS FARGO	07/12/2024	WELLS FARGO	1,835,000	1,790,559	1,808,909	1,790,559	0	0	0	0	0	0	18,350	18,350	3,899	3,899
01F042-4A-8	FNCL 4.5 2/20		09/11/2024	WELLS FARGO	09/23/2024	WELLS FARGO	1,835,000	1,846,684	1,843,602	1,846,684	0	0	0	0	0	0	(3,082)	(3,082)	3,670	3,670
01F042-4B-6	FNCL 4.5 2/20		10/18/2024	JP MORGAN	11/12/2024	JP MORGAN	625,000	620,776	610,864	620,776	0	0	0	0	0	0	(9,912)	(9,912)	1,328	1,328
01F042-4B-6	FNCL 4.5 2/20		10/29/2024	JP MORGAN	11/12/2024	JP MORGAN	610,000	599,516	596,204	599,516	0	0	0	0	0	0	(3,312)	(3,312)	1,296	1,296
01F042-67-3	FNCL 4.5 2/20		07/02/2024	CITICORP	07/11/2024	CITICORP	800,000	751,500	763,906	751,500	0	0	0	0	0	0	12,406	12,406	1,400	1,400
01F042-6A-6	FNCL 4.5 2/20		09/06/2024	CITICORP	09/23/2024	CITICORP	800,000	788,125	787,375	788,125	0	0	0	0	0	0	(750)	(750)	1,400	1,400
023135-CK-0	AMAZON		06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,400,000	1,944,317	1,948,835	1,944,757	0	441	0	441	0	0	4,077	4,077	27,607	15,580
025537-BA-8	AMERICAN ELECTRIC POWER		06/17/2024	JP MORGAN	08/28/2024	MORGAN STANLEY	1,000,000	1,000,000	1,040,000	1,000,000	0	0	0	0	0	0	40,000	40,000	13,321	0
025537-BA-8	AMERICAN ELECTRIC POWER		06/17/2024	JP MORGAN	08/29/2024	MORGAN STANLEY	1,000,000	1,000,000	1,038,750	1,000,000	0	0	0	0	0	0	38,750	38,750	13,514	0
025816-DW-6	AMERICAN EXPRESS		07/22/2024	MORGAN STANLEY	09/10/2024	MARKET AXESS	1,634,000	1,634,000	1,701,141	1,634,000	0	0	0	0	0	0	67,141	67,141	10,793	0
02665W-EZ-0	AMERICAN HONDA		01/08/2024	DEUTSCHE BANK	05/16/2024	BNP PARIBAS	1,317,000	1,312,878	1,287,262	1,312,915	0	37	0	37	0	0	(25,653)	(25,653)	23,304	0
02665W-EZ-0	AMERICAN HONDA		01/08/2024	DEUTSCHE BANK	10/08/2024	BANK OF AMERICA	800,000	797,496	803,728	797,584	0	88	0	88	0	0	6,144	6,144	29,291	0
02666T-AG-2	AMERICAN HOMES 4 RENT		01/23/2024	WELLS FARGO	01/23/2024	STIFEL NICOLAUS	1,500,000	1,498,395	1,501,830	1,498,395	0	0	0	0	0	0	3,435	3,435	0	0
03666H-AG-6	ANTARES		02/01/2024	RBC CAPITAL	07/16/2024	MUFGPLC	250,000	248,438	248,948	248,542	0	105	0	105	0	0	406	406	7,177	0
03666H-AG-6	ANTARES		02/01/2024	RBC CAPITAL	07/17/2024	JP MORGAN	250,000	248,438	249,045	248,543	0	106	0	106	0	0	502	502	7,222	0
03666H-AG-6	ANTARES		02/01/2024	RBC CAPITAL	07/29/2024	BARCLAYS CAPITAL	250,000	248,438	248,895	248,560	0	123	0	123	0	0	335	335	7,764	0
03666H-AG-6	ANTARES		02/01/2024	RBC CAPITAL	10/08/2024	MUFGPLC	1,000,000	993,750	1,003,170	994,354	0	604	0	604	0	0	8,816	8,816	43,514	0
03666H-AH-4	ANTARES		10/16/2024	SMBC Nikko	10/16/2024	SMBC Nikko	900,000	896,580	897,489	896,580	0	0	0	0	0	0	909	909	0	0
03666H-AH-4	ANTARES		10/16/2024	SMBC Nikko	10/18/2024	MUFGPLC	600,000	597,720	599,520	597,720	0	0	0	0	0	0	1,800	1,800	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
036752-AZ-6	ANTHEM		05/20/2024	DEUTSCHE BANK	06/20/2024	HSBC SECURITIES	800,000	799,424	808,328	799,397	0	(27)	0	(27)	0	0	8,931	8,931	2,508	0
03740M-AF-7	AON NORTH AMERICA INC		02/28/2024	CITICORP	04/02/2024	TRUIST	974,000	968,078	973,805	968,025	0	(53)	0	(53)	0	0	5,780	5,780	5,134	0
03831W-AC-2	APPLOVIN CORP		11/20/2024	JP MORGAN	12/19/2024	TD SECURITIES	1,595,000	1,592,990	1,590,040	1,592,957	0	(33)	0	(33)	0	0	(2,917)	(2,917)	3,572	0
03990B-AB-7	ARES MANAGEMENT CORP		10/09/2024	MORGAN STANLEY	10/16/2024	TRUIST	250,000	248,098	250,500	248,095	0	(3)	0	(3)	0	0	2,405	2,405	233	0
04636N-AL-7	ASTRAZENECA FINANCE LLC		02/21/2024	CITICORP	11/05/2024	ING FINANCIAL	1,075,000	1,073,871	1,083,202	1,073,938	0	66	0	66	0	0	9,265	9,265	36,207	0
04636N-AN-3	ASTRAZENECA FINANCE LLC		02/21/2024	JP MORGAN	10/15/2024	CITADEL SECURITIES	2,086,000	2,078,365	2,145,639	2,078,617	0	252	0	252	0	0	67,021	67,021	66,636	0
05612E-AE-8	BX 2024-MF C		02/06/2024	WELLS FARGO	09/15/2024	Paydown	114,545	114,259	114,545	114,545	0	286	0	286	0	0	0	0	4,926	0
06051G-JW-0	BANK OF AMERICA		06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	6,395,000	4,865,917	4,878,054	4,871,970	0	6,053	0	6,053	0	0	6,083	6,083	54,111	28,232
06051G-MA-4	BANK OF AMERICA		01/18/2024	BANK OF AMERICA	01/18/2024	CITICORP	3,500,000	3,500,000	3,507,490	3,500,000	0	0	0	0	0	0	7,490	7,490	0	0
06051G-MA-4	BANK OF AMERICA		01/18/2024	BANK OF AMERICA	03/28/2024	BANK OF AMERICA	1,564,000	1,564,000	1,573,775	1,564,000	0	0	0	0	0	0	9,775	9,775	16,391	0
06051G-MA-4	BANK OF AMERICA		01/18/2024	BANK OF AMERICA	04/10/2024	CITICORP	2,000,000	2,000,000	1,961,580	2,000,000	0	0	0	0	0	0	(38,420)	(38,420)	23,998	0
071813-CB-3	BAXTER INTERNATIONAL		06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	5,000,000	3,949,860	4,042,400	3,965,164	0	15,304	0	15,304	0	0	77,236	77,236	27,151	16,579
09031W-AE-3	BIMBO BAKERIES USA INC		01/04/2024	JP MORGAN	10/25/2024	MORGAN STANLEY	606,000	599,358	604,237	599,628	0	269	0	269	0	0	4,609	4,609	26,148	0
09031W-AE-3	BIMBO BAKERIES USA INC		01/04/2024	JP MORGAN	11/19/2024	HSBC SECURITIES	600,000	593,424	586,842	593,724	0	300	0	300	0	0	(6,882)	(6,882)	27,860	0
09261H-BF-3	BLACKSTONE PRIVATE FINANCE		01/18/2024	WELLS FARGO	01/18/2024	SEAPORT GROUP	3,500,000	3,440,465	3,453,730	3,440,465	0	0	0	0	0	0	13,265	13,265	0	0
09261H-BM-8	BLACKSTONE PRIVATE FINANCE		05/21/2024	CITICORP	05/21/2024	DIRECT	1,000,000	989,480	992,810	989,480	0	0	0	0	0	0	3,330	3,330	0	0
09581C-AA-9	BLUE OWL CREDIT		05/14/2024	SMBC Nikko	05/15/2024	MORGAN STANLEY	1,500,000	1,482,540	1,490,925	1,482,540	0	0	0	0	0	0	8,385	8,385	0	0
09581J-AT-3	BLUE OWL FINANCE LLC		04/11/2024	BANK OF AMERICA	04/11/2024	BARCLAYS CAPITAL	1,500,000	1,478,790	1,481,280	1,478,790	0	0	0	0	0	0	2,490	2,490	0	0
09581J-AT-3	BLUE OWL FINANCE LLC		04/11/2024	BANK OF AMERICA	04/11/2024	BARCLAYS CAPITAL	1,500,000	1,478,790	1,484,655	1,478,790	0	0	0	0	0	0	5,865	5,865	0	0
097023-CV-5	BOEING		01/08/2024	GOLDMAN SACHS	11/14/2024	CITADEL SECURITIES	500,000	500,885	475,165	500,886	0	1	0	1	0	0	(25,721)	(25,721)	29,634	5,467
097023-CW-3	BOEING		03/04/2024	GOLDMAN SACHS	03/20/2024	BARCLAYS CAPITAL	300,000	286,989	276,333	287,004	0	15	0	15	0	0	(10,671)	(10,671)	6,821	6,047
097023-CW-3	BOEING		03/06/2024	GOLDMAN SACHS	03/20/2024	BARCLAYS CAPITAL	500,000	484,095	460,555	484,113	0	18	0	18	0	0	(23,558)	(23,558)	11,368	10,239
097023-CW-3	BOEING		03/13/2024	JP MORGAN	03/20/2024	BARCLAYS CAPITAL	100,000	94,359	92,111	94,362	0	3	0	3	0	0	(2,251)	(2,251)	2,274	2,161
097023-CW-3	BOEING		03/13/2024	JP MORGAN	05/21/2024	MARKET AXESS	300,000	283,077	273,558	283,138	0	61	0	61	0	0	(9,580)	(9,580)	9,772	6,482
097023-DJ-1	BOEING		04/29/2024	BANK OF AMERICA	05/13/2024	JP MORGAN	850,000	850,000	860,175	850,000	0	0	0	0	0	0	10,175	10,175	2,082	0
097023-DJ-1	BOEING		04/29/2024	BANK OF AMERICA	05/22/2024	JP MORGAN	900,000	900,000	912,015	900,000	0	0	0	0	0	0	12,015	12,015	3,621	0
097023-DL-6	BOEING		04/29/2024	JP MORGAN	04/29/2024	CANTOR FITZGERALD	1,500,000	1,500,000	1,509,765	1,500,000	0	0	0	0	0	0	9,765	9,765	0	0
097023-DL-6	BOEING		04/29/2024	JP MORGAN	04/30/2024	HSBC SECURITIES	909,000	909,000	917,272	909,000	0	0	0	0	0	0	8,272	8,272	165	0
097023-DM-4	BOEING		04/29/2024	CITICORP	04/29/2024	JEFFERIES & COMP	500,000	500,000	502,910	500,000	0	0	0	0	0	0	2,910	2,910	0	0
10373Q-CA-6	BP CAP MARKETS AMERICA		05/15/2024	DEUTSCHE BANK	08/28/2024	WELLS FARGO	1,100,000	1,100,000	1,140,007	1,100,000	0	0	0	0	0	0	40,007	40,007	16,291	0
109696-AA-2	BRINKS Brink's Co/The		10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	1,000,000	981,439	976,683	981,761	0	322	0	322	0	0	(5,078)	(5,078)	3,597	771
110122-EH-7	BRISTOL-MYERS SQUIBB		02/14/2024	CITICORP	02/14/2024	JEFFERIES & COMP	3,500,000	3,499,195	3,514,805	3,499,195	0	0	0	0	0	0	15,610	15,610	0	0
110122-EK-0	BRISTOL-MYERS SQUIBB		02/14/2024	CITICORP	11/14/2024	US BANCORP	603,000	600,642	604,670	600,608	0	(34)	0	(34)	0	0	4,062	4,062	24,449	0
126650-AW-0	CVS		06/10/2024	ATHENE ANNUITY	07/10/2024	Redemption	102,988	101,995	102,988	102,988	0	993	0	993	0	0	0	0	455	0
126650-AW-0	CVS		06/10/2024	ATHENE ANNUITY	08/10/2024	Redemption	102,821	101,830	102,821	102,821	0	991	0	991	0	0	0	0	908	0
126650-AW-0	CVS		06/10/2024	ATHENE ANNUITY	09/10/2024	Redemption	103,275	102,279	103,275	103,275	0	996	0	996	0	0	0	0	1,368	0
126650-AW-0	CVS		06/10/2024	ATHENE ANNUITY	10/10/2024	Redemption	103,731	102,731	103,731	103,731	0	1,000	0	1,000	0	0	0	0	1,832	0
126650-AW-0	CVS		06/10/2024	ATHENE ANNUITY	10/21/2024	ATHENE ANNUITY	2,625,180	2,599,874	2,620,895	2,603,408	0	3,534	0	3,534	0	0	17,487	17,487	50,610	0
14313#-AA-7	CARLYLE INFRASTRUCTURE		01/01/2024	Interest Cap	02/28/2024	Redemption	13,797	13,797	13,797	13,797	0	0	0	0	0	0	0	0	10,912	0
14313#-AA-7	CARLYLE INFRASTRUCTURE		01/01/2024	Interest Cap	06/25/2024	Redemption	18,906	18,906	18,906	18,906	0	0	0	0	0	0	0	0	9,990	0
14313#-AA-7	CARLYLE INFRASTRUCTURE		01/01/2024	Interest Cap	08/09/2024	Redemption	24,111	24,111	24,111	24,111	0	0	0	0	0	0	0	0	7,040	0
14313#-AA-7	CARLYLE INFRASTRUCTURE		01/01/2024	Interest Cap	11/22/2024	Redemption	234,230	234,230	234,230	234,230	0	0	0	0	0	0	0	0	8,385	0
14913U-AJ-9	CATERPILLAR FINL SERVICE		02/22/2024	MITSUBISHI	04/16/2024	GOLDMAN SACHS	2,382,000	2,378,760	2,350,415	2,378,701	0	(60)	0	(60)	0	0	(28,286)	(28,286)	16,366	0
14913U-AL-4	CATERPILLAR FINL SERVICE		05/07/2024	BARCLAYS CAPITAL	06/12/2024	JP MORGAN	1,660,000	1,658,174	1,669,147	1,658,150	0	(24)	0	(24)	0	0	10,997	10,997	6,686	0
14913U-AL-4	CATERPILLAR FINL SERVICE		05/07/2024	BARCLAYS CAPITAL	10/18/2024	BARCLAYS CAPITAL	1,000,000	998,900	1,021,200	999,015	0	115	0	115	0	0	22,185	22,185	21,806	0
161175-BK-9	CHARTER COMMUNICATIONS		03/14/2024	HSBC SECURITIES	09/19/2024	HSBC SECURITIES	1,000,000	937,270	974,160	944,418	0	7,148	0	7,148	0	0	29,742	29,742	21,583	350
161175-BL-7	CHARTER COMMUNICATIONS		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,100,000	1,709,201	1,687,969	1,709,713	0	512	0	512	0	0	(21,744)	(21,744)	26,024	16,931
161175-CC-6	CHARTER COMMUNICATIONS		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,100,000	1,397,391	1,362,575	1,397,640	0	249	0	249	0	0	(35,065)	(35,065)	13,603	6,160
17275R-BR-2	CISCO SYSTEMS		02/21/2024	CITICORP	04/03/2024	TRUIST	1,770,000	1,769,381	1,774,036	1,769,305	0	(75)	0	(75)	0	0	4,730	4,730	9,300	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17275R-BT-8	CISCO SYSTEMS		02/21/2024	BANK OF AMERICA	07/15/2024	WELLS FARGO	683,000	682,310	692,924	682,294	0	(16)	0	(16)	0	0	10,630	10,630	13,413	0
17323X-AL-5	CMLTI 2015-5 4A2 20 A		10/22/2024	ATHENE ANNUITY	11/05/2024	Redemption	79,891	74,843	79,891	79,891	0	5,048	0	5,048	0	0	0	0	395	273
17323X-AL-5	CMLTI 2015-5 4A2 20 A		10/22/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	1,964,540	1,840,413	1,847,223	1,840,882	0	469	0	469	0	0	6,341	6,341	13,547	6,709
17325F-BJ-6	CITIBANK NA		07/30/2024	CITICORP	08/13/2024	KEYBANC CAPITAL	1,141,000	1,141,000	1,148,941	1,141,000	0	0	0	0	0	0	7,941	7,941	1,250	0
19828A-AC-1	COLUMBIA PIPELINES		01/04/2024	MUFGPLC	01/04/2024	CANTOR FITZGERALD	800,000	799,992	801,928	799,992	0	0	0	0	0	0	1,936	1,936	0	0
19828A-AC-1	COLUMBIA PIPELINES		01/04/2024	MUFGPLC	01/04/2024	CANTOR FITZGERALD	960,000	959,990	961,075	959,990	0	0	0	0	0	0	1,085	1,085	0	0
19828A-AC-1	COLUMBIA PIPELINES		01/04/2024	MUFGPLC	01/04/2024	CANTOR FITZGERALD	640,000	639,994	641,248	639,994	0	0	0	0	0	0	1,254	1,254	0	0
19828A-AC-1	COLUMBIA PIPELINES		01/04/2024	MUFGPLC	01/04/2024	WELLS FARGO	640,000	639,994	641,152	639,994	0	0	0	0	0	0	1,158	1,158	0	0
19828A-AC-1	COLUMBIA PIPELINES		01/04/2024	MUFGPLC	01/04/2024	TRUIST	960,000	959,990	962,458	959,990	0	0	0	0	0	0	2,467	2,467	0	0
20030N-EJ-6	COMCAST		05/20/2024	BARCLAYS CAPITAL	10/18/2024	BANK OF AMERICA	1,783,000	1,777,080	1,849,292	1,777,177	0	97	0	97	0	0	72,115	72,115	39,112	0
20754A-AB-9	CONNECTICUT AVE		10/22/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	11,000,000	11,097,735	11,096,326	11,097,496	0	(239)	0	(239)	0	0	(1,170)	(1,170)	101,302	57,173
20754L-AB-5	CONNECTICUT AVE		10/22/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	1,000,000	1,015,108	1,015,413	1,015,074	0	(33)	0	(33)	0	0	339	339	9,550	5,385
224044-CU-9	COX COMMUNICATIONS		08/15/2024	WELLS FARGO	10/09/2024	CITICORP	1,051,000	1,047,290	1,046,060	1,047,251	0	(39)	0	(39)	0	0	(1,190)	(1,190)	7,955	0
24422E-XN-4	JOHN DEERE CAPITAL		03/04/2024	BARCLAYS CAPITAL	10/24/2024	MORGAN STANLEY	1,726,000	1,723,566	1,749,922	1,723,654	0	87	0	87	0	0	26,269	26,269	53,564	0
24422E-XT-1	JOHN DEERE CAPITAL		06/06/2024	JP MORGAN	10/03/2024	MITSUBISHI	1,492,000	1,489,583	1,539,177	1,489,616	0	33	0	33	0	0	49,561	49,561	22,714	0
25278X-AX-7	DIAMONDBACK ENERGY		04/09/2024	CITICORP	08/12/2024	BARCLAYS CAPITAL	611,000	610,731	619,933	610,711	0	(21)	0	(21)	0	0	9,222	9,222	10,149	0
25278X-AX-7	DIAMONDBACK ENERGY		04/09/2024	CITICORP	08/12/2024	CITICORP	889,000	888,609	901,455	888,579	0	(30)	0	(30)	0	0	12,876	12,876	14,767	0
25278X-BB-4	DIAMONDBACK ENERGY		04/09/2024	CITICORP	09/24/2024	BANK OF AMERICA	525,000	524,759	544,808	524,735	0	(24)	0	(24)	0	0	20,073	20,073	13,595	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	06/30/2024	Paydown	113,006	113,006	113,006	113,006	0	0	0	0	0	0	0	0	644	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	07/30/2024	Paydown	184,602	184,602	184,602	184,602	0	0	0	0	0	0	0	0	2,141	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	08/30/2024	Paydown	177,608	177,608	177,608	177,608	0	0	0	0	0	0	0	0	3,107	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	09/30/2024	Paydown	180,122	180,122	180,122	180,122	0	0	0	0	0	0	0	0	4,213	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	10/30/2024	Paydown	172,428	172,428	172,428	172,428	0	0	0	0	0	0	0	0	5,050	0
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	11/30/2024	Paydown	171,596	171,596	171,596	171,596	0	0	0	0	0	0	0	0	6,037	0
255123-A@-0	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	10/30/2024	Paydown	17,333	17,333	17,333	17,333	0	0	0	0	0	0	0	0	657	0
255123-A@-0	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	11/30/2024	Paydown	4,000	4,000	4,000	4,000	0	0	0	0	0	0	0	0	177	0
255123-A@-0	DIVERSIFIED ABS PHASE VI LLC		05/21/2024	BARCLAYS CAPITAL	12/30/2024	Paydown	4,000	4,000	4,000	4,000	0	0	0	0	0	0	0	0	178	0
25746U-DU-0	DOMINION ENERGY 7% 01 Jun		05/06/2024	ATHENE ANNUITY	05/07/2024	ATHENE ANNUITY	750,000	750,000	760,125	750,000	0	0	0	0	0	0	10,125	10,125	0	0
25746U-DU-0	DOMINION ENERGY 7% 01 Jun		05/06/2024	ATHENE ANNUITY	07/09/2024	MARKET AXESS	250,000	250,000	260,978	250,000	0	0	0	0	0	0	10,978	10,978	2,431	0
257812-AA-5	DONLEN DFLF II CLASS B		03/08/2024	DIRECT	04/27/2024	Redemption	117,840	117,840	117,840	117,840	0	0	0	0	0	0	0	0	812	0
257812-AA-5	DONLEN DFLF II CLASS B		03/08/2024	DIRECT	05/06/2024	Redemption	69,318	69,318	69,318	69,318	0	0	0	0	0	0	0	0	1,043	0
257812-AA-5	DONLEN DFLF II CLASS B		03/08/2024	DIRECT	06/26/2024	Redemption	207,953	207,953	207,953	207,953	0	0	0	0	0	0	0	0	4,680	0
257812-AA-5	DONLEN DFLF II CLASS B		03/08/2024	DIRECT	07/30/2024	Redemption	269,645	269,645	269,645	269,645	0	0	0	0	0	0	0	0	9,091	0
257812-AB-3	DONLEN DFLF II CLASS C		03/08/2024	DIRECT	04/29/2024	Redemption	39,280	39,280	39,280	39,280	0	0	0	0	0	0	0	0	316	0
257812-AB-3	DONLEN DFLF II CLASS C		03/08/2024	DIRECT	05/06/2024	Redemption	23,106	23,106	23,106	23,106	0	0	0	0	0	0	0	0	406	0
257812-AB-3	DONLEN DFLF II CLASS C		03/08/2024	DIRECT	06/26/2024	Redemption	69,318	69,318	69,318	69,318	0	0	0	0	0	0	0	0	1,819	0
257812-AB-3	DONLEN DFLF II CLASS C		03/08/2024	DIRECT	07/30/2024	Redemption	89,882	89,882	89,882	89,882	0	0	0	0	0	0	0	0	3,529	0
26441C-CF-0	DUKE ENERGY		06/05/2024	PNC	10/24/2024	GOLDMAN SACHS	724,000	719,909	731,175	719,875	0	(35)	0	(35)	0	0	11,300	11,300	16,097	0
27636A-AA-0	BERKSHIRE HATHAWAY		10/07/2024	BANK OF AMERICA	11/14/2024	BANK OF AMERICA	318,000	317,768	309,392	317,748	0	(20)	0	(20)	0	0	(8,356)	(8,356)	1,797	0
28416T-AA-3	EHGVT 2019-A A		10/22/2024	ATHENE ANNUITY	10/25/2024	Paydown	15,178	14,786	15,178	15,178	0	391	0	391	0	0	0	0	33	159
28416T-AA-3	EHGVT 2019-A A		10/22/2024	ATHENE ANNUITY	11/25/2024	Paydown	12,351	12,032	12,351	12,351	0	318	0	318	0	0	0	0	54	129
28416T-AA-3	EHGVT 2019-A A		10/22/2024	ATHENE ANNUITY	12/25/2024	Paydown	10,874	10,594	10,874	10,874	0	280	0	280	0	0	0	0	71	114
29278N-AD-5	ENERGY TRANSFER PARTNERS		06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	9,000,000	8,785,080	9,014,887	8,785,682	0	602	0	602	0	0	229,205	229,205	317,550	253,750
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	05/20/2024	Paydown	31,796	31,573	31,796	31,796	0	223	0	223	0	0	0	0	159	0
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	06/20/2024	Paydown	23,652	23,486	23,652	23,652	0	166	0	166	0	0	0	0	249	0
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	07/20/2024	Paydown	16,687	16,570	16,687	16,687	0	117	0	117	0	0	0	0	268	0
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	08/20/2024	Paydown	23,503	23,338	23,503	23,503	0	165	0	165	0	0	0	0	508	0
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	09/20/2024	Paydown	44,689	44,375	44,689	44,689	0	314	0	314	0	0	0	0	1,213	0
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	10/20/2024	Paydown	61,901	61,466	61,901	61,901	0	435	0	435	0	0	0	0	2,024	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	11/20/2024	Paydown	20,010	19,870	20,010	20,010	0	141	0	141	0	0	0	0	765	0
29281L-AA-0	ENFIN 2024-1A A		04/10/2024	RBS SECURITIES	12/20/2024	Paydown	28,233	28,034	28,233	28,233	0	198	0	198	0	0	0	0	1,236	0
29364W-BP-2	ENTERGY LOUISIANA		08/06/2024	MIZUHO SECURITIES	10/24/2024	JEFFERIES & COMP	972,000	968,297	973,196	968,276	0	(21)	0	(21)	0	0	4,920	4,920	10,568	0
29379V-AW-3	ENTERPRISE PRODUCTS		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	900,000	834,449	827,048	834,642	0	194	0	194	0	0	(7,594)	(7,594)	19,279	15,763
29379V-BJ-1	ENTERPRISE PRODUCTS		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	590,000	543,883	538,204	543,956	0	73	0	73	0	0	(5,752)	(5,752)	5,541	3,212
29379V-CG-6	ENTERPRISE PRODUCTS		08/01/2024	MIZUHO SECURITIES	09/24/2024	BANK OF AMERICA	820,000	815,080	839,155	815,078	0	(2)	0	(2)	0	0	24,077	24,077	5,412	0
29379V-CG-6	ENTERPRISE PRODUCTS		08/01/2024	MIZUHO SECURITIES	10/02/2024	BARCLAYS CAPITAL	1,000,000	994,000	1,016,370	994,001	0	1	0	1	0	0	22,369	22,369	7,563	0
29379V-CH-4	ENTERPRISE PRODUCTS		08/01/2024	MIZUHO SECURITIES	09/24/2024	BANK OF AMERICA	688,000	685,681	720,398	685,634	0	(47)	0	(47)	0	0	34,764	34,764	5,091	0
29717P-BA-4	ESSEX PORTFOLIO		03/07/2024	WELLS FARGO	03/07/2024	US BANCORP	500,000	498,760	500,440	498,760	0	0	0	0	0	0	1,680	1,680	0	0
30040W-AX-6	EVERSOURCE ENERGY		01/16/2024	WELLS FARGO	02/07/2024	BANK OF AMERICA	1,500,000	1,492,005	1,500,795	1,491,983	0	(22)	0	(22)	0	0	8,812	8,812	4,583	0
30303M-8T-2	META PLATFORMS INC		08/07/2024	BANK OF AMERICA	10/24/2024	MARKET AXESS	1,261,000	1,260,395	1,260,332	1,260,331	0	(64)	0	(64)	0	0	1	1	12,113	0
30303M-8V-7	META PLATFORMS INC		08/07/2024	JP MORGAN	08/27/2024	BNP PARIBAS	838,000	834,656	866,961	834,628	0	(29)	0	(29)	0	0	32,333	32,333	2,388	0
316773-DL-1	FIFTH THIRD BANCORP		01/22/2024	MORGAN STANLEY	01/22/2024	UBS WARBURG	2,000,000	2,000,000	2,003,780	2,000,000	0	0	0	0	0	0	3,780	3,780	0	0
33767P-AG-3	FIRSTKEY HOMES 2022-SFR2 D		10/22/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	4,500,000	4,380,316	4,355,829	4,380,619	0	303	0	303	0	0	(24,789)	(24,789)	6,750	11,813
350930-AD-5	FOUNDRY JV HOLDCO LLC		05/02/2024	PARIBAS	05/02/2024	DEUTSCHE BANK	2,500,000	2,494,075	2,502,575	2,494,075	0	0	0	0	0	0	8,500	8,500	0	0
350930-AE-3	FOUNDRY JV HOLDCO LLC		05/02/2024	PARIBAS	05/02/2024	CANTOR FITZGERALD	1,500,000	1,495,890	1,501,170	1,495,890	0	0	0	0	0	0	5,280	5,280	0	0
35250V-AA-2	FRANKLIN BSP CAPITAL CO		04/29/2024	JP MORGAN	09/17/2024	GOLDMAN SACHS	285,000	281,888	292,356	282,034	0	146	0	146	0	0	10,322	10,322	7,524	0
35250V-AA-2	FRANKLIN BSP CAPITAL CO		04/29/2024	JP MORGAN	10/28/2024	GOLDMAN SACHS	504,000	498,496	509,403	498,909	0	412	0	412	0	0	10,494	10,494	17,438	0
36268G-AF-2	GMCAR 2024-1 B 2024-1 B		01/09/2024	BARCLAYS CAPITAL	04/09/2024	WELLS FARGO	687,000	686,995	685,551	686,995	0	0	0	0	0	0	(1,445)	(1,445)	8,271	0
37045X-EY-8	GENERAL MOTORS FINANCIAL		06/13/2024	MIZUHO SECURITIES	07/16/2024	BANK OF AMERICA	800,000	798,856	807,720	798,825	0	(31)	0	(31)	0	0	8,895	8,895	3,609	0
378272-BU-1	GLENCORE FUNDING		03/26/2024	JP MORGAN	08/28/2024	CITADEL SECURITIES	770,000	770,000	788,649	770,000	0	0	0	0	0	0	18,649	18,649	17,473	0
378272-BU-1	GLENCORE FUNDING		03/26/2024	JP MORGAN	09/16/2024	JEFFERIES & COMP	1,000,000	1,000,000	1,042,030	1,000,000	0	0	0	0	0	0	42,030	42,030	25,510	0
38141G-A9-5	GOLDMAN SACHS GROUP		04/18/2024	MARKET AXESS	04/18/2024	BARCLAYS CAPITAL	3,000,000	3,000,000	3,004,950	3,000,000	0	0	0	0	0	0	4,950	4,950	0	0
38151L-AH-3	GOLDMAN SACHS BANK USA		05/15/2024	GOLDMAN SACHS	06/04/2024	GOLDMAN SACHS	3,530,000	3,530,000	3,529,859	3,530,000	0	0	0	0	0	0	(141)	(141)	8,937	0
38172R-AC-6	GOCAP		08/23/2024	ATHENE ANNUITY	09/10/2024	ATHENE ANNUITY	26,100,000	26,205,131	26,202,938	26,204,010	0	(1,121)	0	(1,121)	0	0	(1,072)	(1,072)	253,730	156,557
38176Q-AG-5	GOLUB CAPITAL 2019-43A C		10/21/2024	ATHENE ANNUITY	11/19/2024	Redemption	1,000,000	1,005,221	1,000,000	1,000,000	0	(5,221)	0	(5,221)	0	0	0	0	6,307	0
38179R-AA-3	GOLUB CAPITAL PARTNERS		09/05/2024	SMBC Nikko	09/09/2024	SMBC Nikko	1,500,000	1,484,280	1,493,460	1,484,284	0	4	0	4	0	0	9,176	9,176	242	0
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	03/20/2024	Paydown	16,306	15,338	16,306	16,306	0	968	0	968	0	0	0	0	67	56
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	04/20/2024	Paydown	14,617	13,750	14,617	14,617	0	868	0	868	0	0	0	0	121	50
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	05/20/2024	Paydown	16,611	15,625	16,611	16,611	0	986	0	986	0	0	0	0	206	57
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	06/20/2024	Paydown	14,286	13,438	14,286	14,286	0	848	0	848	0	0	0	0	236	49
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	07/20/2024	Paydown	13,831	13,010	13,831	13,831	0	821	0	821	0	0	0	0	285	48
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	08/20/2024	Paydown	18,056	16,984	18,056	18,056	0	1,072	0	1,072	0	0	0	0	447	62
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	09/20/2024	Paydown	14,205	13,362	14,205	14,205	0	843	0	843	0	0	0	0	410	49
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	10/20/2024	Paydown	17,921	16,857	17,921	17,921	0	1,064	0	1,064	0	0	0	0	591	62
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	11/20/2024	Paydown	11,022	10,367	11,022	11,022	0	654	0	654	0	0	0	0	409	38
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	12/20/2024	Paydown	13,717	12,903	13,717	13,717	0	814	0	814	0	0	0	0	566	47
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	03/20/2024	Paydown	16,306	15,338	16,306	16,306	0	968	0	968	0	0	0	0	67	56
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	04/20/2024	Paydown	14,617	13,750	14,617	14,617	0	868	0	868	0	0	0	0	121	50
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	05/20/2024	Paydown	16,611	15,625	16,611	16,611	0	986	0	986	0	0	0	0	206	57
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	06/20/2024	Paydown	14,286	13,438	14,286	14,286	0	848	0	848	0	0	0	0	236	49
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	07/20/2024	Paydown	13,831	13,010	13,831	13,831	0	821	0	821	0	0	0	0	285	48
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	08/20/2024	Paydown	18,056	16,984	18,056	18,056	0	1,072	0	1,072	0	0	0	0	447	62
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	09/20/2024	Paydown	14,205	13,362	14,205	14,205	0	843	0	843	0	0	0	0	410	49
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	10/20/2024	Paydown	17,921	16,857	17,921	17,921	0	1,064	0	1,064	0	0	0	0	591	62
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	11/20/2024	Paydown	11,022	10,367	11,022	11,022	0	654	0	654	0	0	0	0	409	38
38237T-AA-9	GOOD 2022-3CS A		03/13/2024	CITICORP	12/20/2024	Paydown	13,717	12,903	13,717	13,717	0	814	0	814	0	0	0	0	566	47
404119-BZ-1	HCA		06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	3,800,000	3,409,679	3,417,747	3,410,270	0	591	0	591	0	0	7,476	7,476	121,363	96,979
40440V-AB-1	HPS CORPORATE		06/11/2024	SMBC Nikko	10/24/2024	UBS WARBURG	500,000	493,945	503,710	494,201	0	256	0	256	0	0	9,509	9,509	11,024	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	04/15/2024	Paydown	22,213	22,212	22,213	22,213	0	1	0	1	0	0	0	0	65	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	05/15/2024	Paydown	19,192	19,191	19,192	19,192	0	1	0	1	0	0	0	0	149	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	06/15/2024	Paydown	21,424	21,423	21,424	21,424	0	1	0	1	0	0	0	0	271	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	07/15/2024	Paydown	26,928	26,927	26,928	26,928	0	1	0	1	0	0	0	0	472	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	08/15/2024	Paydown	20,770	20,769	20,770	20,770	0	1	0	1	0	0	0	0	465	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	09/15/2024	Paydown	20,951	20,951	20,951	20,951	0	1	0	1	0	0	0	0	571	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	10/15/2024	Paydown	36,084	36,083	36,084	36,084	0	1	0	1	0	0	0	0	1,159	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	11/15/2024	Paydown	34,290	34,289	34,290	34,290	0	1	0	1	0	0	0	0	1,268	0
40472Q-AB-3	HINTT 2024-A B		03/19/2024	BANK OF AMERICA	12/15/2024	Paydown	35,295	35,294	35,295	35,295	0	1	0	1	0	0	0	0	1,477	0
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	05/15/2024	Paydown	52,777	52,449	52,777	52,777	0	328	0	328	0	0	0	0	257	17
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	06/15/2024	Paydown	58,917	58,551	58,917	58,917	0	366	0	366	0	0	0	0	573	19
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	07/15/2024	Paydown	74,051	73,591	74,051	74,051	0	460	0	460	0	0	0	0	1,081	24
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	08/15/2024	Paydown	57,116	56,762	57,116	57,116	0	355	0	355	0	0	0	0	1,112	19
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	09/15/2024	Paydown	57,616	57,258	57,616	57,616	0	358	0	358	0	0	0	0	1,402	19
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	10/15/2024	Paydown	99,231	98,614	99,231	99,231	0	616	0	616	0	0	0	0	2,898	32
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	11/15/2024	Paydown	94,298	93,712	94,298	94,298	0	586	0	586	0	0	0	0	3,212	31
40472Q-AB-3	HINTT 2024-A B		04/15/2024	WELLS FARGO	12/15/2024	Paydown	97,062	96,459	97,062	97,062	0	603	0	603	0	0	0	0	3,779	31
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	04/15/2024	Paydown	22,213	22,208	22,213	22,213	0	5	0	5	0	0	0	0	70	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	05/15/2024	Paydown	19,192	19,187	19,192	19,192	0	5	0	5	0	0	0	0	162	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	06/15/2024	Paydown	21,424	21,419	21,424	21,424	0	5	0	5	0	0	0	0	293	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	07/15/2024	Paydown	26,928	26,921	26,928	26,928	0	6	0	6	0	0	0	0	511	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	08/15/2024	Paydown	20,770	20,765	20,770	20,770	0	5	0	5	0	0	0	0	503	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	09/15/2024	Paydown	20,951	20,946	20,951	20,951	0	5	0	5	0	0	0	0	618	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	10/15/2024	Paydown	36,084	36,075	36,084	36,084	0	9	0	9	0	0	0	0	1,254	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	11/15/2024	Paydown	34,290	34,282	34,290	34,290	0	8	0	8	0	0	0	0	1,373	0
40472Q-AC-1	HINTT 2024-A C		03/19/2024	BANK OF AMERICA	12/15/2024	Paydown	35,295	35,287	35,295	35,295	0	8	0	8	0	0	0	0	1,599	0
41756N-AA-7	HSLT HSLT		11/22/2024	PERFORM TRUST	12/26/2024	Paydown	224,262	224,262	224,262	224,262	0	0	0	0	0	0	0	0	913	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	05/15/2024	Paydown	190,582	190,530	190,582	190,582	0	52	0	52	0	0	0	0	701	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	06/15/2024	Paydown	107,851	107,821	107,851	107,851	0	29	0	29	0	0	0	0	992	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	07/15/2024	Paydown	131,390	131,355	131,390	131,390	0	36	0	36	0	0	0	0	1,933	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	08/15/2024	Paydown	208,982	208,925	208,982	208,982	0	57	0	57	0	0	0	0	4,227	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	09/15/2024	Paydown	236,864	236,799	236,864	236,864	0	64	0	64	0	0	0	0	6,098	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	10/15/2024	Paydown	222,511	222,451	222,511	222,511	0	60	0	60	0	0	0	0	6,956	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	11/15/2024	Paydown	233,833	233,769	233,833	233,833	0	64	0	64	0	0	0	0	8,600	0
43283Y-AC-7	HGVT 2024-1B C		04/15/2024	BANK OF AMERICA	12/15/2024	Paydown	194,524	194,471	194,524	194,524	0	53	0	53	0	0	0	0	8,227	0
437076-DB-5	HOME DEPOT		06/17/2024	MORGAN STANLEY	06/25/2024	MIZUHO SECURITIES	1,790,000	1,784,075	1,788,765	1,784,077	0	2	0	2	0	0	4,688	4,688	242	0
437076-DE-9	HOME DEPOT		06/17/2024	BANK OF AMERICA	06/25/2024	MORGAN STANLEY	1,465,000	1,451,009	1,466,377	1,451,010	0	1	0	1	0	0	15,367	15,367	201	0
458140-CH-1	INTEL		08/21/2024	JP MORGAN	09/25/2024	JP MORGAN	200,000	195,994	199,332	195,995	0	1	0	1	0	0	3,337	3,337	1,438	375
46647P-EC-6	JPMORGAN CHASE		01/16/2024	JP MORGAN	01/16/2024	BARCLAYS CAPITAL	5,000,000	5,000,000	5,009,200	5,000,000	0	0	0	0	0	0	9,200	9,200	0	0
46647P-EK-8	JPMORGAN CHASE		07/15/2024	JP MORGAN	07/29/2024	MORGAN STANLEY	500,000	500,000	503,575	500,000	0	0	0	0	0	0	3,575	3,575	588	0
46647P-EK-8	JPMORGAN CHASE		07/15/2024	JP MORGAN	08/20/2024	CITICORP	1,000,000	1,000,000	1,030,940	1,000,000	0	0	0	0	0	0	30,940	30,940	4,265	0
46647P-ER-3	JPMORGAN CHASE		10/15/2024	JP MORGAN	12/05/2024	CITICORP	1,037,000	1,037,000	1,031,898	1,037,000	0	0	0	0	0	0	(5,102)	(5,102)	6,269	0
476556-DE-2	JERSEY CENTRAL POWER		12/02/2024	BARCLAYS CAPITAL	12/02/2024	JEFFERIES & COMP	374,000	372,684	374,056	372,684	0	0	0	0	0	0	1,373	1,373	0	0
501550-AN-0	KYNDRYL HOLDINGS IN		02/15/2024	MUFGPLC	02/15/2024	SG AMERICAS	2,000,000	1,997,520	2,013,420	1,997,520	0	0	0	0	0	0	15,900	15,900	0	0
50249A-AH-6	LYB INT FINANCE		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	1,200,000	898,883	889,999	899,764	0	881	0	881	0	0	(9,765)	(9,765)	12,713	9,450
512807-AV-0	LAM RESEARCH		08/23/2024	ATHENE ANNUITY	09/10/2024	ATHENE ANNUITY	7,000,000	6,122,325	6,191,795	6,128,595	0	6,269	0	6,269	0	0	63,200	63,200	31,403	25,122
532457-CL-0	ELI LILLY		02/07/2024	CITICORP	09/24/2024	BANK OF AMERICA	1,770,000	1,769,434	1,821,861	1,769,369	0	(65)	0	(65)	0	0	52,492	52,492	52,456	0
539830-CE-7	LOCKHEED MARTIN		01/25/2024	MORGAN STANLEY	01/25/2024	MUFGPLC	875,000	872,191	872,778	872,191	0	0	0	0	0	0	586	586	0	0
539830-CE-7	LOCKHEED MARTIN		01/25/2024	MORGAN STANLEY	01/25/2024	MUFGPLC	875,000	872,191	873,215	872,191	0	0	0	0	0	0	1,024	1,024	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
539830-CE-7	LOCKHEED MARTIN		01/25/2024	MORGAN STANLEY	01/25/2024	TRUIST	875,000	872,191	873,066	872,191	0	0	0	0	0	0	875	875	0	0
539830-CE-7	LOCKHEED MARTIN		01/25/2024	MORGAN STANLEY	01/25/2024	MORGAN STANLEY	875,000	872,191	873,801	872,191	0	0	0	0	0	0	1,610	1,610	0	0
548661-EM-5	LOWES		01/18/2024	JP MORGAN	10/08/2024	MORGAN STANLEY	1,000,000	1,025,460	1,021,210	1,025,270	0	(190)	0	(190)	0	0	(4,060)	(4,060)	55,313	15,156
548661-EM-5	LOWES		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	700,000	695,140	686,195	695,143	0	3	0	3	0	0	(8,948)	(8,948)	10,828	7,656
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	05/15/2024	Paydown	12,449	12,449	12,449	12,449	0	0	0	0	0	0	0	0	169	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	06/15/2024	Paydown	19	19	19	19	0	0	0	0	0	0	0	0	0	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	07/15/2024	Paydown	423	423	423	423	0	0	0	0	0	0	0	0	10	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	08/15/2024	Paydown	3,418	3,418	3,418	3,418	0	0	0	0	0	0	0	0	93	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	09/15/2024	Paydown	15,641	15,641	15,641	15,641	0	0	0	0	0	0	0	0	496	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	10/15/2024	Paydown	177	177	177	177	0	0	0	0	0	0	0	0	6	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	11/15/2024	Paydown	41	41	41	41	0	0	0	0	0	0	0	0	2	0
55292R-AC-5	MAPSL 2021-1A C		02/28/2024	Interest Cap	12/15/2024	Paydown	73	73	73	73	0	0	0	0	0	0	0	0	3	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	05/15/2024	Paydown	6,267	6,267	6,267	6,267	0	0	0	0	0	0	0	0	57	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	06/15/2024	Paydown	9	9	9	9	0	0	0	0	0	0	0	0	0	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	07/15/2024	Paydown	213	213	213	213	0	0	0	0	0	0	0	0	4	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	08/15/2024	Paydown	1,721	1,721	1,721	1,721	0	0	0	0	0	0	0	0	39	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	09/15/2024	Paydown	7,874	7,874	7,874	7,874	0	0	0	0	0	0	0	0	214	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	10/15/2024	Paydown	89	89	89	89	0	0	0	0	0	0	0	0	3	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	11/15/2024	Paydown	20	20	20	20	0	0	0	0	0	0	0	0	1	0
55292R-AC-5	MAPSL 2021-1A C		03/29/2024	Interest Cap	12/15/2024	Paydown	37	37	37	37	0	0	0	0	0	0	0	0	2	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	05/15/2024	Paydown	6,295	6,295	6,295	6,295	0	0	0	0	0	0	0	0	29	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	06/15/2024	Paydown	9	9	9	9	0	0	0	0	0	0	0	0	0	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	07/15/2024	Paydown	214	214	214	214	0	0	0	0	0	0	0	0	3	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	08/15/2024	Paydown	1,728	1,728	1,728	1,728	0	0	0	0	0	0	0	0	31	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	09/15/2024	Paydown	7,910	7,910	7,910	7,910	0	0	0	0	0	0	0	0	179	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	10/15/2024	Paydown	90	90	90	90	0	0	0	0	0	0	0	0	2	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	11/15/2024	Paydown	21	21	21	21	0	0	0	0	0	0	0	0	1	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2024	Interest Cap	12/15/2024	Paydown	37	37	37	37	0	0	0	0	0	0	0	0	1	0
55336V-BX-7	MPLX		05/15/2024	MIZUHO SECURITIES	05/15/2024	STIFEL NICOLAUS	1,500,000	1,481,670	1,484,355	1,481,670	0	0	0	0	0	0	2,685	2,685	0	0
55336V-BX-7	MPLX		05/15/2024	MIZUHO SECURITIES	09/24/2024	BANK OF AMERICA	2,261,000	2,233,371	2,342,848	2,233,912	0	541	0	541	0	0	108,936	108,936	43,524	0
595620-AZ-8	MIDAMERICAN ENER		01/22/2024	MUFGPLC	01/22/2024	CITICORP	2,000,000	1,991,520	1,997,240	1,991,520	0	0	0	0	0	0	5,720	5,720	0	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	01/24/2024	Redemption	297,717	297,717	297,717	297,717	0	0	0	0	0	0	0	0	0	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	01/31/2024	Redemption	1,081,203	1,081,203	1,081,203	1,081,203	0	0	0	0	0	0	0	0	0	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	02/21/2024	Redemption	369,741	369,741	369,741	369,741	0	0	0	0	0	0	0	0	2,844	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	02/28/2024	Redemption	362,194	362,194	362,194	362,194	0	0	0	0	0	0	0	0	2,786	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	04/10/2024	Redemption	812,891	812,891	812,891	812,891	0	0	0	0	0	0	0	0	16,514	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	04/17/2024	Redemption	296,785	296,785	296,785	296,785	0	0	0	0	0	0	0	0	6,029	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	04/24/2024	Redemption	460,748	460,748	460,748	460,748	0	0	0	0	0	0	0	0	9,360	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	05/22/2024	Redemption	238,504	238,504	238,504	238,504	0	0	0	0	0	0	0	0	6,645	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	05/28/2024	Redemption	237,593	237,593	237,593	237,593	0	0	0	0	0	0	0	0	6,619	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	06/17/2024	Redemption	447,172	447,172	447,172	447,172	0	0	0	0	0	0	0	0	15,590	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	06/26/2024	Redemption	65,708	65,708	65,708	65,708	0	0	0	0	0	0	0	0	2,291	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	07/01/2024	Redemption	96,678	96,678	96,678	96,678	0	0	0	0	0	0	0	0	4,020	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	07/31/2024	Paydown	526,074	526,074	526,074	526,074	0	0	0	0	0	0	0	0	21,873	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	08/28/2024	Redemption	43,282	43,282	43,282	43,282	0	0	0	0	0	0	0	0	2,156	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	09/18/2024	Redemption	239,422	239,422	239,422	239,422	0	0	0	0	0	0	0	0	13,380	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	10/09/2024	Redemption	60,752	60,752	60,752	60,752	0	0	0	0	0	0	0	0	3,745	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	10/23/2024	Redemption	64,041	64,041	64,041	64,041	0	0	0	0	0	0	0	0	3,948	0
59568@-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	10/30/2024	Redemption	119,642	119,642	119,642	119,642	0	0	0	0	0	0	0	0	7,376	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	11/06/2024	Redemption	320,878	320,878	320,878	320,878	0	0	0	0	0	0	0	0	21,948	0
595680-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	11/13/2024	Redemption	73,682	73,682	73,682	73,682	0	0	0	0	0	0	0	0	5,040	0
595680-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	11/20/2024	Redemption	65,118	65,118	65,118	65,118	0	0	0	0	0	0	0	0	4,454	0
595680-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	11/27/2024	Redemption	262,559	262,559	262,559	262,559	0	0	0	0	0	0	0	0	17,959	0
595680-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	12/11/2024	Redemption	84,512	84,512	84,512	84,512	0	0	0	0	0	0	0	0	6,452	0
595680-AA-6	MIDCAP FUNDING		01/02/2024	DIRECT	12/30/2024	ATHENE ANNUITY	1,032,163	1,032,163	1,032,163	1,032,163	0	0	0	0	0	0	0	0	78,794	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	01/24/2024	Redemption	219,492	219,492	219,492	219,492	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	01/31/2024	Redemption	797,118	797,118	797,118	797,118	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	02/21/2024	Redemption	272,592	272,592	272,592	272,592	0	0	0	0	0	0	0	0	2,097	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	02/28/2024	Redemption	267,028	267,028	267,028	267,028	0	0	0	0	0	0	0	0	2,054	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	04/10/2024	Redemption	599,305	599,305	599,305	599,305	0	0	0	0	0	0	0	0	12,175	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	04/17/2024	Redemption	218,805	218,805	218,805	218,805	0	0	0	0	0	0	0	0	4,445	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	04/24/2024	Redemption	339,687	339,687	339,687	339,687	0	0	0	0	0	0	0	0	6,901	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	05/22/2024	Redemption	175,837	175,837	175,837	175,837	0	0	0	0	0	0	0	0	4,899	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	05/28/2024	Redemption	175,166	175,166	175,166	175,166	0	0	0	0	0	0	0	0	4,880	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	06/17/2024	Redemption	329,678	329,678	329,678	329,678	0	0	0	0	0	0	0	0	11,494	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	06/26/2024	Redemption	48,443	48,443	48,443	48,443	0	0	0	0	0	0	0	0	1,689	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	07/01/2024	Redemption	71,276	71,276	71,276	71,276	0	0	0	0	0	0	0	0	2,964	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	07/31/2024	Paydown	387,848	387,848	387,848	387,848	0	0	0	0	0	0	0	0	16,126	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	08/28/2024	Redemption	31,910	31,910	31,910	31,910	0	0	0	0	0	0	0	0	1,590	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	09/18/2024	Redemption	176,514	176,514	176,514	176,514	0	0	0	0	0	0	0	0	9,864	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	10/09/2024	Redemption	44,790	44,790	44,790	44,790	0	0	0	0	0	0	0	0	2,761	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	10/23/2024	Redemption	47,214	47,214	47,214	47,214	0	0	0	0	0	0	0	0	2,911	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	10/30/2024	Redemption	88,206	88,206	88,206	88,206	0	0	0	0	0	0	0	0	5,438	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	11/06/2024	Redemption	236,568	236,568	236,568	236,568	0	0	0	0	0	0	0	0	16,181	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	11/13/2024	Redemption	54,322	54,322	54,322	54,322	0	0	0	0	0	0	0	0	3,716	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	11/20/2024	Redemption	48,008	48,008	48,008	48,008	0	0	0	0	0	0	0	0	3,284	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	11/27/2024	Redemption	193,572	193,572	193,572	193,572	0	0	0	0	0	0	0	0	13,240	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	12/11/2024	Redemption	62,307	62,307	62,307	62,307	0	0	0	0	0	0	0	0	4,756	0
595680-AA-6	MIDCAP FUNDING		01/16/2024	DIRECT	12/30/2024	ATHENE ANNUITY	760,963	760,963	760,963	760,963	0	0	0	0	0	0	0	0	58,091	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	02/21/2024	Redemption	390,536	390,536	390,536	390,536	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	02/28/2024	Redemption	382,565	382,565	382,565	382,565	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	04/10/2024	Redemption	858,611	858,611	858,611	858,611	0	0	0	0	0	0	0	0	10,839	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	04/17/2024	Redemption	313,477	313,477	313,477	313,477	0	0	0	0	0	0	0	0	3,957	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	04/24/2024	Redemption	486,662	486,662	486,662	486,662	0	0	0	0	0	0	0	0	6,144	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	05/22/2024	Redemption	251,918	251,918	251,918	251,918	0	0	0	0	0	0	0	0	5,081	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	05/28/2024	Redemption	250,956	250,956	250,956	250,956	0	0	0	0	0	0	0	0	5,062	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	06/17/2024	Redemption	472,322	472,322	472,322	472,322	0	0	0	0	0	0	0	0	12,835	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	06/26/2024	Redemption	69,404	69,404	69,404	69,404	0	0	0	0	0	0	0	0	1,886	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	07/01/2024	Redemption	102,115	102,115	102,115	102,115	0	0	0	0	0	0	0	0	3,460	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	07/31/2024	Paydown	555,662	555,662	555,662	555,662	0	0	0	0	0	0	0	0	18,830	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	08/28/2024	Redemption	45,716	45,716	45,716	45,716	0	0	0	0	0	0	0	0	1,926	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	09/18/2024	Redemption	252,888	252,888	252,888	252,888	0	0	0	0	0	0	0	0	12,187	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	10/09/2024	Redemption	64,169	64,169	64,169	64,169	0	0	0	0	0	0	0	0	3,462	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	10/23/2024	Redemption	67,643	67,643	67,643	67,643	0	0	0	0	0	0	0	0	3,650	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	10/30/2024	Redemption	126,371	126,371	126,371	126,371	0	0	0	0	0	0	0	0	6,819	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	11/06/2024	Redemption	338,926	338,926	338,926	338,926	0	0	0	0	0	0	0	0	20,576	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	11/13/2024	Redemption	77,827	77,827	77,827	77,827	0	0	0	0	0	0	0	0	4,725	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	11/20/2024	Redemption	68,781	68,781	68,781	68,781	0	0	0	0	0	0	0	0	4,176	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	11/27/2024	Redemption	277,326	277,326	277,326	277,326	0	0	0	0	0	0	0	0	16,836	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	12/11/2024	Redemption	89,266	89,266	89,266	89,266	0	0	0	0	0	0	0	0	6,128	0
595680-AA-6	MIDCAP FUNDING		02/05/2024	DIRECT	12/30/2024	ATHENE ANNUITY	1,090,215	1,090,215	1,090,215	1,090,215	0	0	0	0	0	0	0	0	74,841	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	02/21/2024	Redemption	177,183	177,183	177,183	177,183	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	02/28/2024	Redemption	173,566	173,566	173,566	173,566	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	04/10/2024	Redemption	389,544	389,544	389,544	389,544	0	0	0	0	0	0	0	0	4,918	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	04/17/2024	Redemption	142,222	142,222	142,222	142,222	0	0	0	0	0	0	0	0	1,795	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	04/24/2024	Redemption	220,794	220,794	220,794	220,794	0	0	0	0	0	0	0	0	2,787	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	05/22/2024	Redemption	114,293	114,293	114,293	114,293	0	0	0	0	0	0	0	0	2,305	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	05/28/2024	Redemption	113,856	113,856	113,856	113,856	0	0	0	0	0	0	0	0	2,296	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	06/17/2024	Redemption	214,288	214,288	214,288	214,288	0	0	0	0	0	0	0	0	5,823	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	06/26/2024	Redemption	31,488	31,488	31,488	31,488	0	0	0	0	0	0	0	0	856	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	07/01/2024	Redemption	46,329	46,329	46,329	46,329	0	0	0	0	0	0	0	0	1,570	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	07/31/2024	Paydown	252,099	252,099	252,099	252,099	0	0	0	0	0	0	0	0	8,543	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	08/28/2024	Redemption	20,741	20,741	20,741	20,741	0	0	0	0	0	0	0	0	874	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	09/18/2024	Redemption	114,733	114,733	114,733	114,733	0	0	0	0	0	0	0	0	5,529	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	10/09/2024	Redemption	29,113	29,113	29,113	29,113	0	0	0	0	0	0	0	0	1,571	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	10/23/2024	Redemption	30,689	30,689	30,689	30,689	0	0	0	0	0	0	0	0	1,656	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	10/30/2024	Redemption	57,333	57,333	57,333	57,333	0	0	0	0	0	0	0	0	3,094	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	11/06/2024	Redemption	153,767	153,767	153,767	153,767	0	0	0	0	0	0	0	0	9,335	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	11/13/2024	Redemption	35,309	35,309	35,309	35,309	0	0	0	0	0	0	0	0	2,144	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	11/20/2024	Redemption	31,205	31,205	31,205	31,205	0	0	0	0	0	0	0	0	1,894	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	11/27/2024	Redemption	125,820	125,820	125,820	125,820	0	0	0	0	0	0	0	0	7,638	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	12/11/2024	Redemption	40,499	40,499	40,499	40,499	0	0	0	0	0	0	0	0	2,780	0
595680-AA-6	MIDCAP FUNDING		02/12/2024	DIRECT	12/30/2024	ATHENE ANNUITY	494,621	494,621	494,621	494,621	0	0	0	0	0	0	0	0	33,955	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	04/10/2024	Redemption	654,247	654,247	654,247	654,247	0	0	0	0	0	0	0	0	3,933	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	04/17/2024	Redemption	238,864	238,864	238,864	238,864	0	0	0	0	0	0	0	0	1,436	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	04/24/2024	Redemption	370,828	370,828	370,828	370,828	0	0	0	0	0	0	0	0	2,229	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	05/22/2024	Redemption	191,958	191,958	191,958	191,958	0	0	0	0	0	0	0	0	2,602	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	05/28/2024	Redemption	191,224	191,224	191,224	191,224	0	0	0	0	0	0	0	0	2,592	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	06/17/2024	Redemption	359,902	359,902	359,902	359,902	0	0	0	0	0	0	0	0	7,400	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	06/26/2024	Redemption	52,884	52,884	52,884	52,884	0	0	0	0	0	0	0	0	1,087	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	07/01/2024	Redemption	77,810	77,810	77,810	77,810	0	0	0	0	0	0	0	0	2,122	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	07/31/2024	Paydown	423,405	423,405	423,405	423,405	0	0	0	0	0	0	0	0	11,548	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	08/28/2024	Redemption	34,835	34,835	34,835	34,835	0	0	0	0	0	0	0	0	1,237	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	09/18/2024	Redemption	192,696	192,696	192,696	192,696	0	0	0	0	0	0	0	0	8,012	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	10/09/2024	Redemption	48,896	48,896	48,896	48,896	0	0	0	0	0	0	0	0	2,315	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	10/23/2024	Redemption	51,543	51,543	51,543	51,543	0	0	0	0	0	0	0	0	2,440	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	10/30/2024	Redemption	96,293	96,293	96,293	96,293	0	0	0	0	0	0	0	0	4,559	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	11/06/2024	Redemption	258,256	258,256	258,256	258,256	0	0	0	0	0	0	0	0	13,970	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	11/13/2024	Redemption	59,303	59,303	59,303	59,303	0	0	0	0	0	0	0	0	3,208	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	11/20/2024	Redemption	52,410	52,410	52,410	52,410	0	0	0	0	0	0	0	0	2,835	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	11/27/2024	Redemption	211,318	211,318	211,318	211,318	0	0	0	0	0	0	0	0	11,431	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	12/11/2024	Redemption	68,019	68,019	68,019	68,019	0	0	0	0	0	0	0	0	4,220	0
595680-AA-6	MIDCAP FUNDING		03/04/2024	DIRECT	12/30/2024	ATHENE ANNUITY	830,726	830,726	830,726	830,726	0	0	0	0	0	0	0	0	51,534	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	04/10/2024	Redemption	189,614	189,614	189,614	189,614	0	0	0	0	0	0	0	0	1,140	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	04/17/2024	Redemption	69,228	69,228	69,228	69,228	0	0	0	0	0	0	0	0	416	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	04/24/2024	Redemption	107,474	107,474	107,474	107,474	0	0	0	0	0	0	0	0	646	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	05/22/2024	Redemption	55,633	55,633	55,633	55,633	0	0	0	0	0	0	0	0	754	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	05/28/2024	Redemption	55,421	55,421	55,421	55,421	0	0	0	0	0	0	0	0	751	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	06/17/2024	Redemption	104,307	104,307	104,307	104,307	0	0	0	0	0	0	0	0	2,145	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	06/26/2024	Redemption	15,327	15,327	15,327	15,327	0	0	0	0	0	0	0	0	315	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	07/01/2024	Redemption	22,551	22,551	22,551	22,551	0	0	0	0	0	0	0	0	615	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	07/31/2024	Paydown	122,711	122,711	122,711	122,711	0	0	0	0	0	0	0	0	3,347	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	08/28/2024	Redemption	10,096	10,096	10,096	10,096	0	0	0	0	0	0	0	0	359	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	09/18/2024	Redemption	55,847	55,847	55,847	55,847	0	0	0	0	0	0	0	0	2,322	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	10/09/2024	Redemption	14,171	14,171	14,171	14,171	0	0	0	0	0	0	0	0	671	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	10/23/2024	Redemption	14,938	14,938	14,938	14,938	0	0	0	0	0	0	0	0	707	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	10/30/2024	Redemption	27,908	27,908	27,908	27,908	0	0	0	0	0	0	0	0	1,321	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	11/06/2024	Redemption	74,848	74,848	74,848	74,848	0	0	0	0	0	0	0	0	4,049	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	11/13/2024	Redemption	17,187	17,187	17,187	17,187	0	0	0	0	0	0	0	0	930	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	11/20/2024	Redemption	15,189	15,189	15,189	15,189	0	0	0	0	0	0	0	0	822	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	11/27/2024	Redemption	61,244	61,244	61,244	61,244	0	0	0	0	0	0	0	0	3,313	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	12/11/2024	Redemption	19,713	19,713	19,713	19,713	0	0	0	0	0	0	0	0	1,223	0
595680-AA-6	MIDCAP FUNDING		03/11/2024	DIRECT	12/30/2024	ATHENE ANNUITY	240,761	240,761	240,761	240,761	0	0	0	0	0	0	0	0	14,936	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	04/10/2024	Redemption	425,311	425,311	425,311	425,311	0	0	0	0	0	0	0	0	2,557	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	04/17/2024	Redemption	155,280	155,280	155,280	155,280	0	0	0	0	0	0	0	0	933	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	04/24/2024	Redemption	241,067	241,067	241,067	241,067	0	0	0	0	0	0	0	0	1,449	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	05/22/2024	Redemption	124,787	124,787	124,787	124,787	0	0	0	0	0	0	0	0	1,692	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	05/28/2024	Redemption	124,310	124,310	124,310	124,310	0	0	0	0	0	0	0	0	1,685	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	06/17/2024	Redemption	233,964	233,964	233,964	233,964	0	0	0	0	0	0	0	0	4,810	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	06/26/2024	Redemption	34,379	34,379	34,379	34,379	0	0	0	0	0	0	0	0	707	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	07/01/2024	Redemption	50,583	50,583	50,583	50,583	0	0	0	0	0	0	0	0	1,380	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	07/31/2024	Paydown	275,246	275,246	275,246	275,246	0	0	0	0	0	0	0	0	7,507	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	08/28/2024	Redemption	22,645	22,645	22,645	22,645	0	0	0	0	0	0	0	0	804	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	09/18/2024	Redemption	125,267	125,267	125,267	125,267	0	0	0	0	0	0	0	0	5,209	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	10/09/2024	Redemption	31,786	31,786	31,786	31,786	0	0	0	0	0	0	0	0	1,505	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	10/23/2024	Redemption	33,507	33,507	33,507	33,507	0	0	0	0	0	0	0	0	1,586	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	10/30/2024	Redemption	62,598	62,598	62,598	62,598	0	0	0	0	0	0	0	0	2,964	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	11/06/2024	Redemption	167,886	167,886	167,886	167,886	0	0	0	0	0	0	0	0	9,082	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	11/13/2024	Redemption	38,551	38,551	38,551	38,551	0	0	0	0	0	0	0	0	2,085	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	11/20/2024	Redemption	34,070	34,070	34,070	34,070	0	0	0	0	0	0	0	0	1,843	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	11/27/2024	Redemption	137,373	137,373	137,373	137,373	0	0	0	0	0	0	0	0	7,431	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	12/11/2024	Redemption	44,218	44,218	44,218	44,218	0	0	0	0	0	0	0	0	2,743	0
595680-AA-6	MIDCAP FUNDING		03/18/2024	DIRECT	12/30/2024	ATHENE ANNUITY	540,036	540,036	540,036	540,036	0	0	0	0	0	0	0	0	33,501	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	04/10/2024	Redemption	603,310	603,310	603,310	603,310	0	0	0	0	0	0	0	0	3,627	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	04/17/2024	Redemption	220,267	220,267	220,267	220,267	0	0	0	0	0	0	0	0	1,324	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	04/24/2024	Redemption	341,957	341,957	341,957	341,957	0	0	0	0	0	0	0	0	2,056	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	05/22/2024	Redemption	177,013	177,013	177,013	177,013	0	0	0	0	0	0	0	0	2,400	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	05/28/2024	Redemption	176,336	176,336	176,336	176,336	0	0	0	0	0	0	0	0	2,390	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	06/17/2024	Redemption	331,881	331,881	331,881	331,881	0	0	0	0	0	0	0	0	6,824	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	06/26/2024	Redemption	48,767	48,767	48,767	48,767	0	0	0	0	0	0	0	0	1,003	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	07/01/2024	Redemption	71,752	71,752	71,752	71,752	0	0	0	0	0	0	0	0	1,957	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	07/31/2024	Paydown	390,440	390,440	390,440	390,440	0	0	0	0	0	0	0	0	10,649	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	08/28/2024	Redemption	32,123	32,123	32,123	32,123	0	0	0	0	0	0	0	0	1,141	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	09/18/2024	Redemption	177,694	177,694	177,694	177,694	0	0	0	0	0	0	0	0	7,389	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	10/09/2024	Redemption	45,089	45,089	45,089	45,089	0	0	0	0	0	0	0	0	2,135	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	10/23/2024	Redemption	47,530	47,530	47,530	47,530	0	0	0	0	0	0	0	0	2,250	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	10/30/2024	Redemption	88,796	88,796	88,796	88,796	0	0	0	0	0	0	0	0	4,204	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	11/06/2024	Redemption	238,149	238,149	238,149	238,149	0	0	0	0	0	0	0	0	12,883	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	11/13/2024	Redemption	54,685	54,685	54,685	54,685	0	0	0	0	0	0	0	0	2,958	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	11/20/2024	Redemption	48,329	48,329	48,329	48,329	0	0	0	0	0	0	0	0	2,614	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	11/27/2024	Redemption	194,866	194,866	194,866	194,866	0	0	0	0	0	0	0	0	10,541	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	12/11/2024	Redemption	62,723	62,723	62,723	62,723	0	0	0	0	0	0	0	0	3,891	0
595680-AA-6	MIDCAP FUNDING		03/25/2024	DIRECT	12/30/2024	ATHENE ANNUITY	766,048	766,048	766,048	766,048	0	0	0	0	0	0	0	0	47,522	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	04/10/2024	Redemption	1,688,552	1,688,552	1,688,552	1,688,552	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	04/17/2024	Redemption	616,487	616,487	616,487	616,487	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	04/24/2024	Redemption	957,074	957,074	957,074	957,074	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	05/22/2024	Redemption	495,425	495,425	495,425	495,425	0	0	0	0	0	0	0	0	3,738	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	05/28/2024	Redemption	493,532	493,532	493,532	493,532	0	0	0	0	0	0	0	0	3,724	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	06/17/2024	Redemption	928,873	928,873	928,873	928,873	0	0	0	0	0	0	0	0	13,515	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	06/26/2024	Redemption	136,490	136,490	136,490	136,490	0	0	0	0	0	0	0	0	1,986	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	07/01/2024	Redemption	200,821	200,821	200,821	200,821	0	0	0	0	0	0	0	0	4,270	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	07/31/2024	Paydown	1,092,769	1,092,769	1,092,769	1,092,769	0	0	0	0	0	0	0	0	23,235	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	08/28/2024	Redemption	89,906	89,906	89,906	89,906	0	0	0	0	0	0	0	0	2,653	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	09/18/2024	Redemption	497,331	497,331	497,331	497,331	0	0	0	0	0	0	0	0	17,690	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	10/09/2024	Redemption	126,195	126,195	126,195	126,195	0	0	0	0	0	0	0	0	5,216	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	10/23/2024	Redemption	133,027	133,027	133,027	133,027	0	0	0	0	0	0	0	0	5,498	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	10/30/2024	Redemption	248,523	248,523	248,523	248,523	0	0	0	0	0	0	0	0	10,272	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	11/06/2024	Redemption	666,534	666,534	666,534	666,534	0	0	0	0	0	0	0	0	32,050	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	11/13/2024	Redemption	153,054	153,054	153,054	153,054	0	0	0	0	0	0	0	0	7,359	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	11/20/2024	Redemption	135,264	135,264	135,264	135,264	0	0	0	0	0	0	0	0	6,504	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	11/27/2024	Redemption	545,393	545,393	545,393	545,393	0	0	0	0	0	0	0	0	26,225	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	12/11/2024	Redemption	175,551	175,551	175,551	175,551	0	0	0	0	0	0	0	0	9,835	0
595680-AA-6	MIDCAP FUNDING		04/01/2024	DIRECT	12/30/2024	ATHENE ANNUITY	2,144,026	2,144,026	2,144,026	2,144,026	0	0	0	0	0	0	0	0	120,116	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	05/22/2024	Redemption	82,308	82,308	82,308	82,308	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	05/28/2024	Redemption	81,994	81,994	81,994	81,994	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	06/17/2024	Redemption	154,320	154,320	154,320	154,320	0	0	0	0	0	0	0	0	1,081	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	06/26/2024	Redemption	22,676	22,676	22,676	22,676	0	0	0	0	0	0	0	0	159	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	07/01/2024	Redemption	33,364	33,364	33,364	33,364	0	0	0	0	0	0	0	0	458	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	07/31/2024	Paydown	181,549	181,549	181,549	181,549	0	0	0	0	0	0	0	0	2,490	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	08/28/2024	Redemption	14,937	14,937	14,937	14,937	0	0	0	0	0	0	0	0	328	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	09/18/2024	Redemption	82,625	82,625	82,625	82,625	0	0	0	0	0	0	0	0	2,315	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	10/09/2024	Redemption	20,966	20,966	20,966	20,966	0	0	0	0	0	0	0	0	708	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	10/23/2024	Redemption	22,101	22,101	22,101	22,101	0	0	0	0	0	0	0	0	747	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	10/30/2024	Redemption	41,289	41,289	41,289	41,289	0	0	0	0	0	0	0	0	1,395	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	11/06/2024	Redemption	110,736	110,736	110,736	110,736	0	0	0	0	0	0	0	0	4,489	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	11/13/2024	Redemption	25,428	25,428	25,428	25,428	0	0	0	0	0	0	0	0	1,031	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	11/20/2024	Redemption	22,472	22,472	22,472	22,472	0	0	0	0	0	0	0	0	911	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	11/27/2024	Redemption	90,610	90,610	90,610	90,610	0	0	0	0	0	0	0	0	3,673	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	12/11/2024	Redemption	29,165	29,165	29,165	29,165	0	0	0	0	0	0	0	0	1,414	0
595680-AA-6	MIDCAP FUNDING		04/30/2024	DIRECT	12/30/2024	ATHENE ANNUITY	356,201	356,201	356,201	356,201	0	0	0	0	0	0	0	0	17,268	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	05/22/2024	Redemption	416,429	416,429	416,429	416,429	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	05/28/2024	Redemption	414,838	414,838	414,838	414,838	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	06/17/2024	Redemption	780,763	780,763	780,763	780,763	0	0	0	0	0	0	0	0	5,469	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	06/26/2024	Redemption	114,726	114,726	114,726	114,726	0	0	0	0	0	0	0	0	804	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	07/01/2024	Redemption	168,800	168,800	168,800	168,800	0	0	0	0	0	0	0	0	2,316	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	07/31/2024	Paydown	918,526	918,526	918,526	918,526	0	0	0	0	0	0	0	0	12,600	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	08/28/2024	Redemption	75,570	75,570	75,570	75,570	0	0	0	0	0	0	0	0	1,659	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	09/18/2024	Redemption	418,031	418,031	418,031	418,031	0	0	0	0	0	0	0	0	11,715	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	10/09/2024	Redemption	106,073	106,073	106,073	106,073	0	0	0	0	0	0	0	0	3,584	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	10/23/2024	Redemption	111,816	111,816	111,816	111,816	0	0	0	0	0	0	0	0	3,778	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	10/30/2024	Redemption	208,896	208,896	208,896	208,896	0	0	0	0	0	0	0	0	7,058	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	11/06/2024	Redemption	560,254	560,254	560,254	560,254	0	0	0	0	0	0	0	0	22,712	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	11/13/2024	Redemption	128,650	128,650	128,650	128,650	0	0	0	0	0	0	0	0	5,215	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	11/20/2024	Redemption	113,696	113,696	113,696	113,696	0	0	0	0	0	0	0	0	4,609	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	11/27/2024	Redemption	458,429	458,429	458,429	458,429	0	0	0	0	0	0	0	0	18,584	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	12/11/2024	Redemption	147,559	147,559	147,559	147,559	0	0	0	0	0	0	0	0	7,153	0
595680-AA-6	MIDCAP FUNDING		05/06/2024	DIRECT	12/30/2024	ATHENE ANNUITY	1,802,158	1,802,158	1,802,158	1,802,158	0	0	0	0	0	0	0	0	87,366	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	05/22/2024	Redemption	196,993	196,993	196,993	196,993	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	05/28/2024	Redemption	196,240	196,240	196,240	196,240	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	06/17/2024	Redemption	369,343	369,343	369,343	369,343	0	0	0	0	0	0	0	0	2,587	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	06/26/2024	Redemption	54,272	54,272	54,272	54,272	0	0	0	0	0	0	0	0	380	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	07/01/2024	Redemption	79,851	79,851	79,851	79,851	0	0	0	0	0	0	0	0	1,095	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	07/31/2024	Paydown	434,512	434,512	434,512	434,512	0	0	0	0	0	0	0	0	5,960	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	08/28/2024	Redemption	35,749	35,749	35,749	35,749	0	0	0	0	0	0	0	0	785	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	09/18/2024	Redemption	197,751	197,751	197,751	197,751	0	0	0	0	0	0	0	0	5,542	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	10/09/2024	Redemption	50,178	50,178	50,178	50,178	0	0	0	0	0	0	0	0	1,695	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	10/23/2024	Redemption	52,895	52,895	52,895	52,895	0	0	0	0	0	0	0	0	1,787	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	10/30/2024	Redemption	98,819	98,819	98,819	98,819	0	0	0	0	0	0	0	0	3,339	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	11/06/2024	Redemption	265,030	265,030	265,030	265,030	0	0	0	0	0	0	0	0	10,744	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	11/13/2024	Redemption	60,858	60,858	60,858	60,858	0	0	0	0	0	0	0	0	2,467	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	11/20/2024	Redemption	53,784	53,784	53,784	53,784	0	0	0	0	0	0	0	0	2,180	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	11/27/2024	Redemption	216,861	216,861	216,861	216,861	0	0	0	0	0	0	0	0	8,791	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	12/11/2024	Redemption	69,803	69,803	69,803	69,803	0	0	0	0	0	0	0	0	3,384	0
595680-AA-6	MIDCAP FUNDING		05/13/2024	DIRECT	12/30/2024	ATHENE ANNUITY	852,517	852,517	852,517	852,517	0	0	0	0	0	0	0	0	41,329	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	06/17/2024	Redemption	797,061	797,061	797,061	797,061	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	06/26/2024	Redemption	117,121	117,121	117,121	117,121	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	07/01/2024	Redemption	172,324	172,324	172,324	172,324	0	0	0	0	0	0	0	0	1,157	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	07/31/2024	Paydown	937,700	937,700	937,700	937,700	0	0	0	0	0	0	0	0	6,295	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	08/28/2024	Redemption	77,148	77,148	77,148	77,148	0	0	0	0	0	0	0	0	1,154	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	09/18/2024	Redemption	426,757	426,757	426,757	426,757	0	0	0	0	0	0	0	0	8,970	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	10/09/2024	Redemption	108,288	108,288	108,288	108,288	0	0	0	0	0	0	0	0	2,900	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	10/23/2024	Redemption	114,150	114,150	114,150	114,150	0	0	0	0	0	0	0	0	3,057	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	10/30/2024	Redemption	213,256	213,256	213,256	213,256	0	0	0	0	0	0	0	0	5,712	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	11/06/2024	Redemption	571,949	571,949	571,949	571,949	0	0	0	0	0	0	0	0	19,180	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	11/13/2024	Redemption	131,335	131,335	131,335	131,335	0	0	0	0	0	0	0	0	4,404	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	11/20/2024	Redemption	116,070	116,070	116,070	116,070	0	0	0	0	0	0	0	0	3,892	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	11/27/2024	Redemption	467,998	467,998	467,998	467,998	0	0	0	0	0	0	0	0	15,694	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	12/11/2024	Redemption	150,639	150,639	150,639	150,639	0	0	0	0	0	0	0	0	6,248	0
595680-AA-6	MIDCAP FUNDING		06/05/2024	DIRECT	12/30/2024	ATHENE ANNUITY	1,839,777	1,839,777	1,839,777	1,839,777	0	0	0	0	0	0	0	0	76,303	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	06/17/2024	Redemption	700,882	700,882	700,882	700,882	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	06/26/2024	Redemption	102,988	102,988	102,988	102,988	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	07/01/2024	Redemption	151,530	151,530	151,530	151,530	0	0	0	0	0	0	0	0	1,017	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	07/31/2024	Paydown	824,550	824,550	824,550	824,550	0	0	0	0	0	0	0	0	5,535	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	08/28/2024	Redemption	67,838	67,838	67,838	67,838	0	0	0	0	0	0	0	0	1,014	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	09/18/2024	Redemption	375,262	375,262	375,262	375,262	0	0	0	0	0	0	0	0	7,888	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	10/09/2024	Redemption	95,221	95,221	95,221	95,221	0	0	0	0	0	0	0	0	2,550	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	10/23/2024	Redemption	100,376	100,376	100,376	100,376	0	0	0	0	0	0	0	0	2,688	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	10/30/2024	Redemption	187,523	187,523	187,523	187,523	0	0	0	0	0	0	0	0	5,022	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	11/06/2024	Redemption	502,934	502,934	502,934	502,934	0	0	0	0	0	0	0	0	16,866	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	11/13/2024	Redemption	115,487	115,487	115,487	115,487	0	0	0	0	0	0	0	0	3,873	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	11/20/2024	Redemption	102,064	102,064	102,064	102,064	0	0	0	0	0	0	0	0	3,423	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	11/27/2024	Redemption	411,527	411,527	411,527	411,527	0	0	0	0	0	0	0	0	13,800	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	12/11/2024	Redemption	132,462	132,462	132,462	132,462	0	0	0	0	0	0	0	0	5,494	0
595680-AA-6	MIDCAP FUNDING		06/10/2024	DIRECT	12/30/2024	ATHENE ANNUITY	1,617,777	1,617,777	1,617,777	1,617,777	0	0	0	0	0	0	0	0	67,096	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	08/28/2024	Redemption	196,797	196,797	196,797	196,797	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	09/18/2024	Redemption	1,088,621	1,088,621	1,088,621	1,088,621	0	0	0	0	0	0	0	0	6,603	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	10/09/2024	Redemption	276,232	276,232	276,232	276,232	0	0	0	0	0	0	0	0	3,267	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	10/23/2024	Redemption	291,186	291,186	291,186	291,186	0	0	0	0	0	0	0	0	3,444	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	10/30/2024	Redemption	543,998	543,998	543,998	543,998	0	0	0	0	0	0	0	0	6,435	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	11/06/2024	Redemption	1,458,993	1,458,993	1,458,993	1,458,993	0	0	0	0	0	0	0	0	27,108	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	11/13/2024	Redemption	335,024	335,024	335,024	335,024	0	0	0	0	0	0	0	0	6,225	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	11/20/2024	Redemption	296,084	296,084	296,084	296,084	0	0	0	0	0	0	0	0	5,501	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	11/27/2024	Redemption	1,193,823	1,193,823	1,193,823	1,193,823	0	0	0	0	0	0	0	0	22,181	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	12/11/2024	Redemption	384,267	384,267	384,267	384,267	0	0	0	0	0	0	0	0	10,191	0
595680-AA-6	MIDCAP FUNDING		08/12/2024	DIRECT	12/30/2024	ATHENE ANNUITY	4,693,111	4,693,111	4,693,111	4,693,111	0	0	0	0	0	0	0	0	124,461	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	08/28/2024	Redemption	75,373	75,373	75,373	75,373	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	09/18/2024	Redemption	416,942	416,942	416,942	416,942	0	0	0	0	0	0	0	0	2,529	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	10/09/2024	Redemption	105,797	105,797	105,797	105,797	0	0	0	0	0	0	0	0	1,251	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	10/23/2024	Redemption	111,524	111,524	111,524	111,524	0	0	0	0	0	0	0	0	1,319	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	10/30/2024	Redemption	208,351	208,351	208,351	208,351	0	0	0	0	0	0	0	0	2,465	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	11/06/2024	Redemption	558,795	558,795	558,795	558,795	0	0	0	0	0	0	0	0	10,382	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	11/13/2024	Redemption	128,314	128,314	128,314	128,314	0	0	0	0	0	0	0	0	2,384	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	11/20/2024	Redemption	113,400	113,400	113,400	113,400	0	0	0	0	0	0	0	0	2,107	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	11/27/2024	Redemption	457,235	457,235	457,235	457,235	0	0	0	0	0	0	0	0	8,495	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	12/11/2024	Redemption	147,175	147,175	147,175	147,175	0	0	0	0	0	0	0	0	3,903	0
595680-AA-6	MIDCAP FUNDING		08/20/2024	DIRECT	12/30/2024	ATHENE ANNUITY	1,797,464	1,797,464	1,797,464	1,797,464	0	0	0	0	0	0	0	0	47,669	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	09/18/2024	Redemption	498,086	498,086	498,086	498,086	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	10/09/2024	Redemption	126,387	126,387	126,387	126,387	0	0	0	0	0	0	0	0	728	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	10/23/2024	Redemption	133,229	133,229	133,229	133,229	0	0	0	0	0	0	0	0	768	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	10/30/2024	Redemption	248,900	248,900	248,900	248,900	0	0	0	0	0	0	0	0	1,435	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	11/06/2024	Redemption	667,545	667,545	667,545	667,545	0	0	0	0	0	0	0	0	8,354	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	11/13/2024	Redemption	153,286	153,286	153,286	153,286	0	0	0	0	0	0	0	0	1,918	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	11/20/2024	Redemption	135,470	135,470	135,470	135,470	0	0	0	0	0	0	0	0	1,695	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	11/27/2024	Redemption	546,220	546,220	546,220	546,220	0	0	0	0	0	0	0	0	6,836	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	12/11/2024	Redemption	175,817	175,817	175,817	175,817	0	0	0	0	0	0	0	0	3,596	0
595680-AA-6	MIDCAP FUNDING		09/09/2024	DIRECT	12/30/2024	ATHENE ANNUITY	2,147,278	2,147,278	2,147,278	2,147,278	0	0	0	0	0	0	0	0	43,922	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	10/09/2024	Redemption	308,529	308,529	308,529	308,529	0	0	0	0	0	0	0	0	1,778	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	10/23/2024	Redemption	325,232	325,232	325,232	325,232	0	0	0	0	0	0	0	0	1,875	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	10/30/2024	Redemption	607,602	607,602	607,602	607,602	0	0	0	0	0	0	0	0	3,502	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	11/06/2024	Redemption	1,629,578	1,629,578	1,629,578	1,629,578	0	0	0	0	0	0	0	0	20,394	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	11/13/2024	Redemption	374,195	374,195	374,195	374,195	0	0	0	0	0	0	0	0	4,683	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	11/20/2024	Redemption	330,702	330,702	330,702	330,702	0	0	0	0	0	0	0	0	4,139	0
595680-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	11/27/2024	Redemption	1,333,405	1,333,405	1,333,405	1,333,405	0	0	0	0	0	0	0	0	16,687	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595688-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	12/11/2024	Redemption	429,196	429,196	429,196	429,196	0	0	0	0	0	0	0	0	8,779	0
595688-AA-6	MIDCAP FUNDING		09/23/2024	DIRECT	12/30/2024	ATHENE ANNUITY	5,241,829	5,241,829	5,241,829	5,241,829	0	0	0	0	0	0	0	0	107,220	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	10/09/2024	Redemption	43,585	43,585	43,585	43,585	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	10/23/2024	Redemption	45,944	45,944	45,944	45,944	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	10/30/2024	Redemption	85,834	85,834	85,834	85,834	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	11/06/2024	Redemption	230,204	230,204	230,204	230,204	0	0	0	0	0	0	0	0	1,554	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	11/13/2024	Redemption	52,861	52,861	52,861	52,861	0	0	0	0	0	0	0	0	357	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	11/20/2024	Redemption	46,717	46,717	46,717	46,717	0	0	0	0	0	0	0	0	315	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	11/27/2024	Redemption	188,365	188,365	188,365	188,365	0	0	0	0	0	0	0	0	1,272	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	12/11/2024	Redemption	60,631	60,631	60,631	60,631	0	0	0	0	0	0	0	0	891	0
595688-AA-6	MIDCAP FUNDING		10/01/2024	DIRECT	12/30/2024	ATHENE ANNUITY	740,493	740,493	740,493	740,493	0	0	0	0	0	0	0	0	10,879	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	10/23/2024	Redemption	22,257	22,257	22,257	22,257	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	10/30/2024	Redemption	41,581	41,581	41,581	41,581	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	11/06/2024	Redemption	111,521	111,521	111,521	111,521	0	0	0	0	0	0	0	0	753	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	11/13/2024	Redemption	25,608	25,608	25,608	25,608	0	0	0	0	0	0	0	0	173	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	11/20/2024	Redemption	22,632	22,632	22,632	22,632	0	0	0	0	0	0	0	0	153	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	11/27/2024	Redemption	91,252	91,252	91,252	91,252	0	0	0	0	0	0	0	0	616	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	12/11/2024	Redemption	29,372	29,372	29,372	29,372	0	0	0	0	0	0	0	0	432	0
595688-AA-6	MIDCAP FUNDING		10/15/2024	DIRECT	12/30/2024	ATHENE ANNUITY	358,726	358,726	358,726	358,726	0	0	0	0	0	0	0	0	5,270	0
595688-AA-6	MIDCAP FUNDING		12/02/2024	DIRECT	12/11/2024	Redemption	450,959	450,959	450,959	450,959	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		12/02/2024	DIRECT	12/30/2024	ATHENE ANNUITY	5,507,626	5,507,626	5,507,626	5,507,626	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		12/16/2024	DIRECT	12/30/2024	ATHENE ANNUITY	12,518,383	12,518,383	12,518,383	12,518,383	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		12/27/2024	DIRECT	12/30/2024	ATHENE ANNUITY	3,057,027	3,057,027	3,057,027	3,057,027	0	0	0	0	0	0	0	0	0	0
61690U-8A-1	MORGAN STANLEY BANK NA		01/16/2024	MORGAN STANLEY	10/01/2024	MORGAN STANLEY	1,684,000	1,684,000	1,710,759	1,684,000	0	0	0	0	0	0	26,759	26,759	58,837	0
61690U-8B-9	MORGAN STANLEY BANK NA		05/28/2024	MORGAN STANLEY	10/01/2024	MORGAN STANLEY	1,330,000	1,330,000	1,372,959	1,330,000	0	0	0	0	0	0	42,959	42,959	24,808	0
61747Y-FM-2	MORGAN STANLEY		02/05/2024	MORGAN STANLEY	02/05/2024	WELLS FARGO	1,750,000	1,750,000	1,751,575	1,750,000	0	0	0	0	0	0	1,575	1,575	0	0
61747Y-FM-2	MORGAN STANLEY		02/05/2024	MORGAN STANLEY	02/05/2024	MORGAN STANLEY	1,750,000	1,750,000	1,753,273	1,750,000	0	0	0	0	0	0	3,273	3,273	0	0
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY	04/17/2024	BARCLAYS CAPITAL	3,500,000	3,500,000	3,506,825	3,500,000	0	0	0	0	0	0	6,825	6,825	0	0
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY	08/20/2024	CITICORP	854,000	854,000	907,452	854,000	0	0	0	0	0	0	53,452	53,452	16,876	0
61774A-AE-3	MORGAN STANLEY BANK NA		07/10/2024	BARCLAYS CAPITAL	09/24/2024	SMBC Nikko	400,000	395,012	405,972	395,193	0	181	0	181	0	0	10,779	10,779	8,747	3,690
61774A-AE-3	MORGAN STANLEY BANK NA		07/10/2024	BARCLAYS CAPITAL	09/26/2024	BARCLAYS CAPITAL	720,000	711,022	729,043	711,358	0	336	0	336	0	0	17,685	17,685	15,990	6,642
61774A-AE-3	MORGAN STANLEY		07/10/2024	BARCLAYS CAPITAL	09/27/2024	SMBC Nikko	1,080,000	1,066,532	1,095,995	1,067,061	0	528	0	528	0	0	28,934	28,934	24,539	9,963
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	06/20/2024	Paydown	64,348	62,739	64,348	64,348	0	1,608	0	1,608	0	0	0	0	80	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	07/20/2024	Paydown	22,094	21,542	22,094	22,094	0	552	0	552	0	0	0	0	131	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	08/20/2024	Paydown	48,487	47,275	48,487	48,487	0	1,212	0	1,212	0	0	0	0	513	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	09/20/2024	Paydown	49,917	48,669	49,917	49,917	0	1,248	0	1,248	0	0	0	0	761	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	10/20/2024	Paydown	36,267	35,360	36,267	36,267	0	907	0	907	0	0	0	0	722	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	11/20/2024	Paydown	37,949	37,001	37,949	37,949	0	949	0	949	0	0	0	0	933	0
61947B-AA-1	MSAIC 2024-2A A		06/06/2024	MITSUBISHI	12/20/2024	Paydown	28,034	27,334	28,034	28,034	0	701	0	701	0	0	0	0	820	0
63743H-FN-7	NATIONAL RURAL UTIL COOP		01/24/2024	JP MORGAN	04/08/2024	GOLDMAN SACHS	1,670,000	1,669,482	1,654,402	1,669,387	0	(96)	0	(96)	0	0	(14,985)	(14,985)	14,624	0
63743H-FN-7	NATIONAL RURAL UTIL COOP		01/24/2024	JP MORGAN	04/12/2024	MORGAN STANLEY	1,000,000	999,690	985,160	999,631	0	(59)	0	(59)	0	0	(14,471)	(14,471)	9,565	0
64105M-AC-5	NESTLE CAPITAL CORP		03/05/2024	BANK OF AMERICA	11/19/2024	JP MORGAN	1,000,000	999,530	991,150	999,487	0	(43)	0	(43)	0	0	(8,337)	(8,337)	33,583	0
65364U-AT-3	NIAGARA MOHAWK POWER		01/11/2024	MUFGPLC	01/11/2024	SMBC Nikko	1,071,000	1,071,000	1,073,056	1,071,000	0	0	0	0	0	0	2,056	2,056	0	0
65364U-AT-3	NIAGARA MOHAWK POWER		01/11/2024	MUFGPLC	01/11/2024	JP MORGAN	1,429,000	1,429,000	1,431,744	1,429,000	0	0	0	0	0	0	2,744	2,744	0	0
66815L-2Q-1	NORTHWESTERN MUTUAL GLBL		01/03/2024	JP MORGAN	01/03/2024	JP MORGAN	1,470,000	1,469,544	1,472,337	1,469,544	0	0	0	0	0	0	2,793	2,793	0	0
67403A-AD-1	OAKTREE STRATEGIC		07/16/2024	WELLS FARGO	09/24/2024	SMBC Nikko	1,500,000	1,491,120	1,529,685	1,491,201	0	81	0	81	0	0	38,484	38,484	16,792	0
682680-BU-6	ONEOK		02/27/2024	Tax Free Exchange	05/14/2024	BROOKE RE2	1,842,000	1,396,301	1,425,691	1,399,064	0	2,763	0	2,763	0	0	26,626	26,626	35,029	18,481
682680-BZ-5	ONEOK		02/27/2024	Tax Free Exchange	05/14/2024	BROOKE RE2	6,500,000	5,544,947	5,486,525	5,548,277	0	3,331	0	3,331	0	0	(61,753)	(61,753)	90,197	22,768
68389X-BZ-7	ORACLE		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	800,000	625,057	620,370	625,552	0	496	0	496	0	0	(5,183)	(5,183)	9,652	7,300

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69120V-AX-9	OWL ROCK CORE INCOME COR		01/29/2024	MARKET AXESS	05/22/2024	Tax Free Exchange	1,500,000	1,474,230	1,481,507	1,474,889	0	659	0	659	0	0	6,617	6,617	30,756	0
693475-BW-4	PNC FINANCIAL		01/17/2024	PNC	01/17/2024	BANK OF AMERICA	5,000,000	5,000,000	5,011,700	5,000,000	0	0	0	0	0	0	11,700	11,700	0	0
718172-DJ-5	PHILIP MORRIS		02/09/2024	MIZUHO SECURITIES	05/13/2024	BNP PARIBAS	1,270,000	1,242,200	1,246,086	1,242,624	0	424	0	424	0	0	3,462	3,462	17,039	0
718172-DJ-5	PHILIP MORRIS		02/09/2024	MIZUHO SECURITIES	09/06/2024	JANE STREET ES	1,400,000	1,369,354	1,450,442	1,370,631	0	1,277	0	1,277	0	0	79,811	79,811	42,058	0
74332Y-AL-3	PROG 2022-SFR5 E2		10/22/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	825,000	848,701	819,065	848,639	0	(62)	0	(62)	0	0	(29,574)	(29,574)	1,887	3,303
74334D-AG-8	PROG 2022-SFR6 D		10/22/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	3,700,000	3,769,352	3,750,200	3,769,167	0	(185)	0	(185)	0	0	(18,967)	(18,967)	26,051	13,026
74340X-CK-5	PROLOGIS		07/18/2024	CITICORP	11/06/2024	BANK OF AMERICA	650,000	624,728	620,867	624,865	0	137	0	137	0	0	(3,998)	(3,998)	26,731	16,873
744320-BK-7	PRUDENTIAL FINANCIAL		07/26/2024	ATHENE ANNUITY	09/10/2024	ATHENE ANNUITY	9,600,000	9,566,400	9,913,421	9,566,925	0	525	0	525	0	0	346,496	346,496	302,400	230,400
749983-AA-0	RWE FINANCE US LLC		04/11/2024	GOLDMAN SACHS	10/29/2024	BANK OF AMERICA	687,000	684,383	696,968	684,467	0	84	0	84	0	0	12,501	12,501	21,750	0
749983-AB-8	RWE FINANCE US LLC		04/11/2024	GOLDMAN SACHS	10/29/2024	GOLDMAN SACHS	360,000	359,467	359,024	359,458	0	(9)	0	(9)	0	0	(434)	(434)	12,125	0
749983-AB-8	RWE FINANCE US LLC		04/11/2024	GOLDMAN SACHS	11/20/2024	UBS WARBURG	700,000	698,964	702,933	698,919	0	(45)	0	(45)	0	0	4,014	4,014	26,128	0
749983-AB-8	RWE FINANCE US LLC		04/11/2024	GOLDMAN SACHS	11/26/2024	UBS WARBURG	700,000	698,964	716,240	698,912	0	(52)	0	(52)	0	0	17,328	17,328	26,858	0
78397X-AB-0	SFAST 2024-2A A2		05/14/2024	DEUTSCHE BANK	09/20/2024	Paydown	66,484	66,482	66,484	66,484	0	2	0	2	0	0	0	0	1,244	0
78397X-AB-0	SFAST 2024-2A A2		05/14/2024	DEUTSCHE BANK	10/20/2024	Paydown	105,626	105,623	105,626	105,626	0	3	0	3	0	0	0	0	2,480	0
78397X-AB-0	SFAST 2024-2A A2		05/14/2024	DEUTSCHE BANK	11/20/2024	Paydown	102,889	102,887	102,889	102,889	0	3	0	3	0	0	0	0	2,905	0
78397X-AB-0	SFAST 2024-2A A2		05/14/2024	DEUTSCHE BANK	12/20/2024	Paydown	95,305	95,302	95,305	95,305	0	2	0	2	0	0	0	0	3,144	0
82650D-AC-6	SRFC 2024-2A C		07/16/2024	DEUTSCHE BANK	08/20/2024	Paydown	899,871	899,803	899,871	899,871	0	68	0	68	0	0	0	0	4,080	0
82650D-AC-6	SRFC 2024-2A C		07/16/2024	DEUTSCHE BANK	09/20/2024	Paydown	567,451	567,408	567,451	567,451	0	43	0	43	0	0	0	0	5,330	0
82650D-AC-6	SRFC 2024-2A C		07/16/2024	DEUTSCHE BANK	10/20/2024	Paydown	619,939	619,892	619,939	619,939	0	47	0	47	0	0	0	0	8,835	0
82650D-AC-6	SRFC 2024-2A C		07/16/2024	DEUTSCHE BANK	11/20/2024	Paydown	585,596	585,552	585,596	585,596	0	44	0	44	0	0	0	0	11,190	0
82650D-AC-6	SRFC 2024-2A C		07/16/2024	DEUTSCHE BANK	12/20/2024	Paydown	565,308	565,265	565,308	565,308	0	43	0	43	0	0	0	0	13,549	0
828807-CZ-8	SIMON PROPERTY		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	1,000,000	822,785	814,332	823,068	0	283	0	283	0	0	(8,736)	(8,736)	6,375	2,951
83012A-AA-7	SIXTH STREET		03/14/2024	MARKET AXESS	04/09/2024	MARKET AXESS	979,000	899,378	903,088	901,367	0	1,989	0	1,989	0	0	1,722	1,722	4,759	3,195
83012A-AC-3	SIXTH STREET		01/08/2024	BANK OF AMERICA	05/14/2024	MARKET AXESS	1,500,000	1,485,540	1,488,300	1,486,170	0	630	0	630	0	0	2,130	2,130	30,625	0
842400-HZ-9	SOUTHERN CALIFORNIA		01/08/2024	MITSUBISHI	07/29/2024	SCOTIA CAPITAL (USA)	1,430,000	1,428,599	1,421,420	1,428,473	0	(126)	0	(126)	0	0	(7,053)	(7,053)	41,105	0
857477-CH-4	STATE STREET		01/24/2024	BANK OF AMERICA	05/07/2024	RBS SECURITIES	1,426,000	1,426,000	1,442,043	1,426,000	0	0	0	0	0	0	16,043	16,043	26,274	0
857477-CH-4	STATE STREET		01/24/2024	BANK OF AMERICA	01/24/2024	RBC CAPITAL	1,818,000	1,818,000	1,824,818	1,818,000	0	0	0	0	0	0	6,818	6,818	0	0
857477-CH-4	STATE STREET		01/24/2024	BANK OF AMERICA	01/24/2024	JP MORGAN	1,818,000	1,818,000	1,824,818	1,818,000	0	0	0	0	0	0	6,818	6,818	0	0
857477-CH-4	STATE STREET		01/24/2024	BANK OF AMERICA	01/24/2024	CANTOR FITZGERALD	364,000	364,000	366,730	364,000	0	0	0	0	0	0	2,730	2,730	0	0
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko	07/20/2024	Paydown	106,893	104,583	106,893	106,893	0	2,309	0	2,309	0	0	0	0	438	0
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko	08/20/2024	Paydown	27,358	26,767	27,358	27,358	0	591	0	591	0	0	0	0	252	0
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko	09/20/2024	Paydown	68,167	66,694	68,167	68,167	0	1,473	0	1,473	0	0	0	0	978	0
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko	10/20/2024	Paydown	46,803	45,792	46,803	46,803	0	1,011	0	1,011	0	0	0	0	912	0
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko	11/20/2024	Paydown	56,886	55,657	56,886	56,886	0	1,229	0	1,229	0	0	0	0	1,399	0
866974-AA-6	SNVA 2024-B A		06/21/2024	SMBC Nikko	12/20/2024	Paydown	57,844	56,594	57,844	57,844	0	1,250	0	1,250	0	0	0	0	1,719	0
86745C-AA-0	SNVA 2024-A A		02/16/2024	RILA	12/20/2024	Paydown	44,348	43,165	44,348	44,348	0	1,183	0	1,183	0	0	0	0	196	72
872280-AA-0	CARLYLE INFRASTRUCTURE		10/10/2024	JP MORGAN	10/10/2024	TCG	1,000,000	992,650	997,560	992,650	0	0	0	0	0	0	4,910	4,910	0	0
87264A-DG-7	T-MOBILE USA		01/09/2024	CITICORP	01/09/2024	MORGAN STANLEY	1,500,000	1,498,440	1,507,515	1,498,440	0	0	0	0	0	0	9,075	9,075	0	0
882508-CE-2	TEXAS INSTRUMENTS		02/05/2024	BANK OF AMERICA	03/07/2024	MITSUBISHI	1,790,000	1,788,854	1,789,732	1,788,817	0	(38)	0	(38)	0	0	915	915	7,548	0
882508-CJ-1	TEXAS INSTRUMENTS		02/05/2024	CITICORP	10/29/2024	SUSQUEHANNA	619,000	614,048	604,231	614,049	0	1	0	1	0	0	(9,818)	(9,818)	23,200	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO	10/15/2024	Paydown	419,211	419,172	419,211	419,211	0	39	0	39	0	0	0	0	1,102	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO	11/15/2024	Paydown	317,924	317,895	317,924	317,924	0	30	0	30	0	0	0	0	2,155	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO	12/15/2024	Paydown	291,484	291,457	291,484	291,484	0	27	0	27	0	0	0	0	3,185	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO	10/15/2024	Paydown	227,486	227,465	227,486	227,486	0	21	0	21	0	0	0	0	598	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO	11/15/2024	Paydown	172,522	172,506	172,522	172,522	0	16	0	16	0	0	0	0	1,169	0
88517Q-AA-1	THOR 2024-A A		09/16/2024	WELLS FARGO	12/15/2024	Paydown	158,174	158,160	158,174	158,174	0	15	0	15	0	0	0	0	1,729	0
88732J-AY-4	TIME WARNER CABLE		06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	6,200,000	5,400,442	5,458,771	5,403,156	0	2,714	0	2,714	0	0	55,615	55,615	69,815	25,295
89236T-LM-5	TOYOTA MOTOR CREDIT		01/02/2024	CITICORP	03/19/2024	SMBC Nikko	1,639,000	1,637,197	1,599,385	1,637,113	0	(84)	0	(84)	0	0	(37,728)	(37,728)	16,609	0
89236T-LM-5	TOYOTA MOTOR CREDIT		01/02/2024	CITICORP	05/09/2024	WELLS FARGO	1,000,000	998,900	963,000	998,872	0	(28)	0	(28)	0	0	(35,872)	(35,872)	17,067	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89236T-LZ-6	TOYOTA MOTOR CREDIT		03/18/2024	JP MORGAN	04/02/2024	Credit Agricol	1,660,000	1,659,519	1,659,004	1,659,485	0	(34)	0	(34)	0	0	(481)	(481)	3,057	0
89236T-LZ-6	TOYOTA MOTOR CREDIT		03/18/2024	JP MORGAN	05/16/2024	SG AMERICAS	500,000	499,855	501,395	499,822	0	(33)	0	(33)	0	0	1,573	1,573	4,179	0
89236T-LZ-6	TOYOTA MOTOR CREDIT		03/18/2024	JP MORGAN	10/24/2024	BARCLAYS CAPITAL	500,000	499,855	510,190	499,841	0	(14)	0	(14)	0	0	10,349	10,349	15,158	0
89788M-AS-1	TRUIST FINANCIAL CORP		01/22/2024	TRUIST	01/22/2024	MARKET AXESS	1,333,000	1,333,000	1,334,213	1,333,000	0	0	0	0	0	0	1,213	1,213	0	0
89788M-AS-1	TRUIST FINANCIAL CORP		01/22/2024	TRUIST	01/22/2024	RBC	2,667,000	2,667,000	2,670,414	2,667,000	0	0	0	0	0	0	3,414	3,414	0	0
91159H-JL-5	US BANCORP		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,700,000	2,583,128	2,588,641	2,583,958	0	830	0	830	0	0	4,683	4,683	62,786	52,261
91159H-JR-2	US BANCORP		01/18/2024	US BANCORP	01/18/2024	UBS WARBURG	3,500,000	3,500,000	3,517,500	3,500,000	0	0	0	0	0	0	17,500	17,500	0	0
91324P-FJ-6	UNITEDHEALTH GROUP		07/23/2024	WELLS FARGO	08/05/2024	WELLS FARGO	1,351,000	1,350,919	1,387,680	1,350,894	0	(25)	0	(25)	0	0	36,786	36,786	2,126	0
91324P-FM-9	UNITEDHEALTH GROUP		07/23/2024	WELLS FARGO	07/29/2024	MORGAN STANLEY	988,000	982,042	1,003,867	982,032	0	(10)	0	(10)	0	0	21,835	21,835	789	0
91863*-AA-3	VPC SYNTHESIS CLASS A-1		11/12/2024	DIRECT	12/06/2024	Redemption	1,779	1,779	1,779	1,779	0	0	0	0	0	0	0	0	29	0
91863*-AA-3	VPC SYNTHESIS CLASS A-1		11/25/2024	DIRECT	12/06/2024	Redemption	1,779	1,779	1,779	1,779	0	0	0	0	0	0	0	0	0	0
93333B-A*-9	WALTON BUILDER		09/12/2024	MESIROW FINANCIAL	10/25/2024	Redemption	106,707	106,707	106,707	106,707	0	0	0	0	0	0	0	0	0	0
93333B-A*-9	WALTON BUILDER		09/12/2024	MESIROW FINANCIAL	11/25/2024	Redemption	564,280	564,280	564,280	564,280	0	0	0	0	0	0	0	0	0	0
93333B-A*-9	WALTON BUILDER		09/12/2024	MESIROW FINANCIAL	10/25/2024	Redemption	22,866	22,866	22,866	22,866	0	0	0	0	0	0	0	0	0	0
93333B-A*-9	WALTON BUILDER		09/12/2024	MESIROW FINANCIAL	11/25/2024	Redemption	120,917	120,917	120,917	120,917	0	0	0	0	0	0	0	0	0	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	01/16/2024	Paydown	7,409	7,409	7,409	7,409	0	0	0	0	0	0	0	0	69	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	02/15/2024	Paydown	6,043	6,043	6,043	6,043	0	0	0	0	0	0	0	0	110	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	03/15/2024	Paydown	4,941	4,941	4,941	4,941	0	0	0	0	0	0	0	0	130	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	04/15/2024	Paydown	5,379	5,379	5,379	5,379	0	0	0	0	0	0	0	0	189	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	05/15/2024	Paydown	4,887	4,887	4,887	4,887	0	0	0	0	0	0	0	0	214	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	06/17/2024	Paydown	4,563	4,563	4,563	4,563	0	0	0	0	0	0	0	0	243	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	07/15/2024	Paydown	4,656	4,656	4,656	4,656	0	0	0	0	0	0	0	0	284	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	08/15/2024	Paydown	3,986	3,986	3,986	3,986	0	0	0	0	0	0	0	0	274	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	09/16/2024	Paydown	5,409	5,409	5,409	5,409	0	0	0	0	0	0	0	0	422	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	10/15/2024	Paydown	5,818	5,818	5,818	5,818	0	0	0	0	0	0	0	0	501	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	11/15/2024	Paydown	5,650	5,650	5,650	5,650	0	0	0	0	0	0	0	0	507	0
94108F-AC-4	WAT 2021-A C		01/05/2024	KEYBANC CAPITAL	12/16/2024	Paydown	4,916	4,916	4,916	4,916	0	0	0	0	0	0	0	0	482	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	02/15/2024	Paydown	7,306	7,306	7,306	7,306	0	0	0	0	0	0	0	0	64	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	03/15/2024	Paydown	5,975	5,975	5,975	5,975	0	0	0	0	0	0	0	0	102	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	04/15/2024	Paydown	6,504	6,504	6,504	6,504	0	0	0	0	0	0	0	0	168	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	05/15/2024	Paydown	5,908	5,908	5,908	5,908	0	0	0	0	0	0	0	0	203	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	06/17/2024	Paydown	5,517	5,517	5,517	5,517	0	0	0	0	0	0	0	0	242	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	07/15/2024	Paydown	5,630	5,630	5,630	5,630	0	0	0	0	0	0	0	0	291	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	08/15/2024	Paydown	4,819	4,819	4,819	4,819	0	0	0	0	0	0	0	0	286	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	09/16/2024	Paydown	6,540	6,540	6,540	6,540	0	0	0	0	0	0	0	0	449	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	10/15/2024	Paydown	7,035	7,035	7,035	7,035	0	0	0	0	0	0	0	0	540	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	11/15/2024	Paydown	6,832	6,832	6,832	6,832	0	0	0	0	0	0	0	0	549	0
94108F-AC-4	WAT 2021-A C		01/12/2024	KEYBANC CAPITAL	12/16/2024	Paydown	5,943	5,943	5,943	5,943	0	0	0	0	0	0	0	0	527	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	02/15/2024	Paydown	7,491	7,491	7,491	7,491	0	0	0	0	0	0	0	0	66	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	03/15/2024	Paydown	6,126	6,126	6,126	6,126	0	0	0	0	0	0	0	0	104	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	04/15/2024	Paydown	6,669	6,669	6,669	6,669	0	0	0	0	0	0	0	0	172	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	05/15/2024	Paydown	6,058	6,058	6,058	6,058	0	0	0	0	0	0	0	0	208	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	06/17/2024	Paydown	5,657	5,657	5,657	5,657	0	0	0	0	0	0	0	0	248	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	07/15/2024	Paydown	5,773	5,773	5,773	5,773	0	0	0	0	0	0	0	0	298	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	08/15/2024	Paydown	4,942	4,942	4,942	4,942	0	0	0	0	0	0	0	0	293	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	09/16/2024	Paydown	6,705	6,705	6,705	6,705	0	0	0	0	0	0	0	0	461	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	10/15/2024	Paydown	7,213	7,213	7,213	7,213	0	0	0	0	0	0	0	0	554	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	11/15/2024	Paydown	7,005	7,005	7,005	7,005	0	0	0	0	0	0	0	0	563	0
94108F-AC-4	WAT 2021-A C		01/19/2024	KEYBANC CAPITAL	12/16/2024	Paydown	6,094	6,094	6,094	6,094	0	0	0	0	0	0	0	0	540	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	02/15/2024	Paydown	7,040	7,040	7,040	7,040	0	0	0	0	0	0	0	0	62	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	03/15/2024	Paydown	5,757	5,757	5,757	5,757	0	0	0	0	0	0	0	0	98	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	04/15/2024	Paydown	6,267	6,267	6,267	6,267	0	0	0	0	0	0	0	0	162	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	05/15/2024	Paydown	5,693	5,693	5,693	5,693	0	0	0	0	0	0	0	0	196	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	06/17/2024	Paydown	5,316	5,316	5,316	5,316	0	0	0	0	0	0	0	0	233	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	07/15/2024	Paydown	5,425	5,425	5,425	5,425	0	0	0	0	0	0	0	0	280	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	08/15/2024	Paydown	4,644	4,644	4,644	4,644	0	0	0	0	0	0	0	0	276	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	09/16/2024	Paydown	6,301	6,301	6,301	6,301	0	0	0	0	0	0	0	0	433	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	10/15/2024	Paydown	6,778	6,778	6,778	6,778	0	0	0	0	0	0	0	0	521	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	11/15/2024	Paydown	6,583	6,583	6,583	6,583	0	0	0	0	0	0	0	0	529	0
94108F-AC-4	WAT 2021-A C		01/26/2024	KEYBANC CAPITAL	12/16/2024	Paydown	5,727	5,727	5,727	5,727	0	0	0	0	0	0	0	0	508	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	02/15/2024	Paydown	7,547	7,547	7,547	7,547	0	0	0	0	0	0	0	0	66	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	03/15/2024	Paydown	6,171	6,171	6,171	6,171	0	0	0	0	0	0	0	0	105	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	04/15/2024	Paydown	6,718	6,718	6,718	6,718	0	0	0	0	0	0	0	0	173	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	05/15/2024	Paydown	6,103	6,103	6,103	6,103	0	0	0	0	0	0	0	0	210	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	06/17/2024	Paydown	5,698	5,698	5,698	5,698	0	0	0	0	0	0	0	0	250	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	07/15/2024	Paydown	5,815	5,815	5,815	5,815	0	0	0	0	0	0	0	0	300	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	08/15/2024	Paydown	4,978	4,978	4,978	4,978	0	0	0	0	0	0	0	0	295	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	09/16/2024	Paydown	6,755	6,755	6,755	6,755	0	0	0	0	0	0	0	0	464	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	10/15/2024	Paydown	7,266	7,266	7,266	7,266	0	0	0	0	0	0	0	0	558	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	11/15/2024	Paydown	7,057	7,057	7,057	7,057	0	0	0	0	0	0	0	0	568	0
94108F-AC-4	WAT 2021-A C		02/02/2024	KEYBANC CAPITAL	12/16/2024	Paydown	6,139	6,139	6,139	6,139	0	0	0	0	0	0	0	0	544	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	03/15/2024	Paydown	9,461	9,461	9,461	9,461	0	0	0	0	0	0	0	0	78	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	04/15/2024	Paydown	10,298	10,298	10,298	10,298	0	0	0	0	0	0	0	0	176	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	05/15/2024	Paydown	9,356	9,356	9,356	9,356	0	0	0	0	0	0	0	0	240	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	06/17/2024	Paydown	8,736	8,736	8,736	8,736	0	0	0	0	0	0	0	0	306	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	07/15/2024	Paydown	8,915	8,915	8,915	8,915	0	0	0	0	0	0	0	0	383	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,631	7,631	7,631	7,631	0	0	0	0	0	0	0	0	386	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	09/16/2024	Paydown	10,355	10,355	10,355	10,355	0	0	0	0	0	0	0	0	621	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	10/15/2024	Paydown	11,139	11,139	11,139	11,139	0	0	0	0	0	0	0	0	758	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,818	10,818	10,818	10,818	0	0	0	0	0	0	0	0	775	0
94108F-AC-4	WAT 2021-A C		02/09/2024	KEYBANC CAPITAL	12/16/2024	Paydown	9,411	9,411	9,411	9,411	0	0	0	0	0	0	0	0	752	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	03/15/2024	Paydown	9,747	9,747	9,747	9,747	0	0	0	0	0	0	0	0	80	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	04/15/2024	Paydown	10,610	10,610	10,610	10,610	0	0	0	0	0	0	0	0	181	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	05/15/2024	Paydown	9,639	9,639	9,639	9,639	0	0	0	0	0	0	0	0	247	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	06/17/2024	Paydown	9,000	9,000	9,000	9,000	0	0	0	0	0	0	0	0	315	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	07/15/2024	Paydown	9,185	9,185	9,185	9,185	0	0	0	0	0	0	0	0	394	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,863	7,863	7,863	7,863	0	0	0	0	0	0	0	0	398	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	09/16/2024	Paydown	10,669	10,669	10,669	10,669	0	0	0	0	0	0	0	0	639	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	10/15/2024	Paydown	11,477	11,477	11,477	11,477	0	0	0	0	0	0	0	0	781	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	11/15/2024	Paydown	11,146	11,146	11,146	11,146	0	0	0	0	0	0	0	0	799	0
94108F-AC-4	WAT 2021-A C		02/16/2024	KEYBANC CAPITAL	12/16/2024	Paydown	9,696	9,696	9,696	9,696	0	0	0	0	0	0	0	0	775	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	03/15/2024	Paydown	11,163	11,163	11,163	11,163	0	0	0	0	0	0	0	0	92	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	04/15/2024	Paydown	12,151	12,151	12,151	12,151	0	0	0	0	0	0	0	0	207	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	05/15/2024	Paydown	11,039	11,039	11,039	11,039	0	0	0	0	0	0	0	0	283	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	06/17/2024	Paydown	10,307	10,307	10,307	10,307	0	0	0	0	0	0	0	0	361	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	07/15/2024	Paydown	10,519	10,519	10,519	10,519	0	0	0	0	0	0	0	0	451	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	08/15/2024	Paydown	9,005	9,005	9,005	9,005	0	0	0	0	0	0	0	0	456	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	09/16/2024	Paydown	12,218	12,218	12,218	12,218	0	0	0	0	0	0	0	0	732	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	10/15/2024	Paydown	13,143	13,143	13,143	13,143	0	0	0	0	0	0	0	0	895	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	11/15/2024	Paydown	12,765	12,765	12,765	12,765	0	0	0	0	0	0	0	0	915	0
94108F-AC-4	WAT 2021-A C		02/23/2024	KEYBANC CAPITAL	12/16/2024	Paydown	11,105	11,105	11,105	11,105	0	0	0	0	0	0	0	0	887	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	03/15/2024	Paydown	10,501	10,501	10,501	10,501	0	0	0	0	0	0	0	0	87	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	04/15/2024	Paydown	11,431	11,431	11,431	11,431	0	0	0	0	0	0	0	0	195	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	05/15/2024	Paydown	10,384	10,384	10,384	10,384	0	0	0	0	0	0	0	0	266	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	06/17/2024	Paydown	9,696	9,696	9,696	9,696	0	0	0	0	0	0	0	0	340	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	07/15/2024	Paydown	9,895	9,895	9,895	9,895	0	0	0	0	0	0	0	0	425	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	08/15/2024	Paydown	8,471	8,471	8,471	8,471	0	0	0	0	0	0	0	0	429	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	09/16/2024	Paydown	11,494	11,494	11,494	11,494	0	0	0	0	0	0	0	0	689	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	10/15/2024	Paydown	12,364	12,364	12,364	12,364	0	0	0	0	0	0	0	0	841	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	11/15/2024	Paydown	12,008	12,008	12,008	12,008	0	0	0	0	0	0	0	0	861	0
94108F-AC-4	WAT 2021-A C		03/05/2024	KEYBANC CAPITAL	12/16/2024	Paydown	10,446	10,446	10,446	10,446	0	0	0	0	0	0	0	0	835	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	03/15/2024	Paydown	8,776	8,776	8,776	8,776	0	0	0	0	0	0	0	0	72	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	04/15/2024	Paydown	9,553	9,553	9,553	9,553	0	0	0	0	0	0	0	0	163	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	05/15/2024	Paydown	8,679	8,679	8,679	8,679	0	0	0	0	0	0	0	0	222	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	06/17/2024	Paydown	8,104	8,104	8,104	8,104	0	0	0	0	0	0	0	0	284	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	07/15/2024	Paydown	8,270	8,270	8,270	8,270	0	0	0	0	0	0	0	0	355	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,079	7,079	7,079	7,079	0	0	0	0	0	0	0	0	358	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	09/16/2024	Paydown	9,606	9,606	9,606	9,606	0	0	0	0	0	0	0	0	576	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	10/15/2024	Paydown	10,333	10,333	10,333	10,333	0	0	0	0	0	0	0	0	703	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,036	10,036	10,036	10,036	0	0	0	0	0	0	0	0	719	0
94108F-AC-4	WAT 2021-A C		03/08/2024	KEYBANC CAPITAL	12/16/2024	Paydown	8,730	8,730	8,730	8,730	0	0	0	0	0	0	0	0	698	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	04/15/2024	Paydown	14,018	14,018	14,018	14,018	0	0	0	0	0	0	0	0	123	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	05/15/2024	Paydown	12,735	12,735	12,735	12,735	0	0	0	0	0	0	0	0	221	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	06/17/2024	Paydown	11,891	11,891	11,891	11,891	0	0	0	0	0	0	0	0	318	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	07/15/2024	Paydown	12,135	12,135	12,135	12,135	0	0	0	0	0	0	0	0	421	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	08/15/2024	Paydown	10,388	10,388	10,388	10,388	0	0	0	0	0	0	0	0	440	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	09/16/2024	Paydown	14,096	14,096	14,096	14,096	0	0	0	0	0	0	0	0	728	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	10/15/2024	Paydown	15,162	15,162	15,162	15,162	0	0	0	0	0	0	0	0	907	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	11/15/2024	Paydown	14,726	14,726	14,726	14,726	0	0	0	0	0	0	0	0	934	0
94108F-AC-4	WAT 2021-A C		03/15/2024	KEYBANC CAPITAL	12/16/2024	Paydown	12,811	12,811	12,811	12,811	0	0	0	0	0	0	0	0	918	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	04/15/2024	Paydown	19,253	19,253	19,253	19,253	0	0	0	0	0	0	0	0	170	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	05/15/2024	Paydown	17,491	17,491	17,491	17,491	0	0	0	0	0	0	0	0	304	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	06/17/2024	Paydown	16,331	16,331	16,331	16,331	0	0	0	0	0	0	0	0	437	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	07/15/2024	Paydown	16,666	16,666	16,666	16,666	0	0	0	0	0	0	0	0	578	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	08/15/2024	Paydown	14,267	14,267	14,267	14,267	0	0	0	0	0	0	0	0	604	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	09/16/2024	Paydown	19,359	19,359	19,359	19,359	0	0	0	0	0	0	0	0	1,000	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	10/15/2024	Paydown	20,824	20,824	20,824	20,824	0	0	0	0	0	0	0	0	1,246	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	11/15/2024	Paydown	20,225	20,225	20,225	20,225	0	0	0	0	0	0	0	0	1,283	0
94108F-AC-4	WAT 2021-A C		03/22/2024	KEYBANC CAPITAL	12/16/2024	Paydown	17,594	17,594	17,594	17,594	0	0	0	0	0	0	0	0	1,261	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	04/15/2024	Paydown	16,398	16,398	16,398	16,398	0	0	0	0	0	0	0	0	144	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	05/15/2024	Paydown	14,897	14,897	14,897	14,897	0	0	0	0	0	0	0	0	259	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	06/17/2024	Paydown	13,909	13,909	13,909	13,909	0	0	0	0	0	0	0	0	372	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	07/15/2024	Paydown	14,195	14,195	14,195	14,195	0	0	0	0	0	0	0	0	492	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	08/15/2024	Paydown	12,151	12,151	12,151	12,151	0	0	0	0	0	0	0	0	515	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	09/16/2024	Paydown	16,488	16,488	16,488	16,488	0	0	0	0	0	0	0	0	852	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	10/15/2024	Paydown	17,736	17,736	17,736	17,736	0	0	0	0	0	0	0	0	1,061	0
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	11/15/2024	Paydown	17,225	17,225	17,225	17,225	0	0	0	0	0	0	0	0	1,092	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		04/01/2024	KEYBANC CAPITAL	12/16/2024	Paydown	14,985	14,985	14,985	14,985	0	0	0	0	0	0	0	0	1,074	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	04/15/2024	Paydown	13,884	13,884	13,884	13,884	0	0	0	0	0	0	0	0	122	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	05/15/2024	Paydown	12,613	12,613	12,613	12,613	0	0	0	0	0	0	0	0	219	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	06/17/2024	Paydown	11,777	11,777	11,777	11,777	0	0	0	0	0	0	0	0	315	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	07/15/2024	Paydown	12,019	12,019	12,019	12,019	0	0	0	0	0	0	0	0	417	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	08/15/2024	Paydown	10,289	10,289	10,289	10,289	0	0	0	0	0	0	0	0	436	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	09/16/2024	Paydown	13,961	13,961	13,961	13,961	0	0	0	0	0	0	0	0	721	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	10/15/2024	Paydown	15,017	15,017	15,017	15,017	0	0	0	0	0	0	0	0	898	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	11/15/2024	Paydown	14,585	14,585	14,585	14,585	0	0	0	0	0	0	0	0	925	0
94108F-AC-4	WAT 2021-A C		04/05/2024	KEYBANC CAPITAL	12/16/2024	Paydown	12,688	12,688	12,688	12,688	0	0	0	0	0	0	0	0	909	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	05/15/2024	Paydown	8,937	8,937	8,937	8,937	0	0	0	0	0	0	0	0	77	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	06/17/2024	Paydown	8,345	8,345	8,345	8,345	0	0	0	0	0	0	0	0	150	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	07/15/2024	Paydown	8,516	8,516	8,516	8,516	0	0	0	0	0	0	0	0	220	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,290	7,290	7,290	7,290	0	0	0	0	0	0	0	0	245	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	09/16/2024	Paydown	9,892	9,892	9,892	9,892	0	0	0	0	0	0	0	0	424	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	10/15/2024	Paydown	10,641	10,641	10,641	10,641	0	0	0	0	0	0	0	0	543	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,334	10,334	10,334	10,334	0	0	0	0	0	0	0	0	564	0
94108F-AC-4	WAT 2021-A C		04/12/2024	KEYBANC CAPITAL	12/16/2024	Paydown	8,990	8,990	8,990	8,990	0	0	0	0	0	0	0	0	565	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	05/15/2024	Paydown	12,933	12,933	12,933	12,933	0	0	0	0	0	0	0	0	111	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	06/17/2024	Paydown	12,075	12,075	12,075	12,075	0	0	0	0	0	0	0	0	217	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	07/15/2024	Paydown	12,323	12,323	12,323	12,323	0	0	0	0	0	0	0	0	319	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	08/15/2024	Paydown	10,549	10,549	10,549	10,549	0	0	0	0	0	0	0	0	354	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	09/16/2024	Paydown	14,314	14,314	14,314	14,314	0	0	0	0	0	0	0	0	614	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	10/15/2024	Paydown	15,397	15,397	15,397	15,397	0	0	0	0	0	0	0	0	785	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	11/15/2024	Paydown	14,954	14,954	14,954	14,954	0	0	0	0	0	0	0	0	817	0
94108F-AC-4	WAT 2021-A C		04/19/2024	KEYBANC CAPITAL	12/16/2024	Paydown	13,009	13,009	13,009	13,009	0	0	0	0	0	0	0	0	818	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	05/15/2024	Paydown	13,553	13,553	13,553	13,553	0	0	0	0	0	0	0	0	116	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	06/17/2024	Paydown	12,654	12,654	12,654	12,654	0	0	0	0	0	0	0	0	227	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	07/15/2024	Paydown	12,914	12,914	12,914	12,914	0	0	0	0	0	0	0	0	334	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	08/15/2024	Paydown	11,055	11,055	11,055	11,055	0	0	0	0	0	0	0	0	371	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	09/16/2024	Paydown	15,001	15,001	15,001	15,001	0	0	0	0	0	0	0	0	643	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	10/15/2024	Paydown	16,136	16,136	16,136	16,136	0	0	0	0	0	0	0	0	823	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	11/15/2024	Paydown	15,671	15,671	15,671	15,671	0	0	0	0	0	0	0	0	856	0
94108F-AC-4	WAT 2021-A C		04/26/2024	KEYBANC CAPITAL	12/16/2024	Paydown	13,633	13,633	13,633	13,633	0	0	0	0	0	0	0	0	857	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	05/15/2024	Paydown	10,966	10,966	10,966	10,966	0	0	0	0	0	0	0	0	94	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	06/17/2024	Paydown	10,239	10,239	10,239	10,239	0	0	0	0	0	0	0	0	184	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	07/15/2024	Paydown	10,449	10,449	10,449	10,449	0	0	0	0	0	0	0	0	270	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	08/15/2024	Paydown	8,945	8,945	8,945	8,945	0	0	0	0	0	0	0	0	300	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	09/16/2024	Paydown	12,137	12,137	12,137	12,137	0	0	0	0	0	0	0	0	520	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	10/15/2024	Paydown	13,056	13,056	13,056	13,056	0	0	0	0	0	0	0	0	666	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	11/15/2024	Paydown	12,680	12,680	12,680	12,680	0	0	0	0	0	0	0	0	692	0
94108F-AC-4	WAT 2021-A C		05/03/2024	KEYBANC CAPITAL	12/16/2024	Paydown	11,031	11,031	11,031	11,031	0	0	0	0	0	0	0	0	693	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	06/17/2024	Paydown	12,597	12,597	12,597	12,597	0	0	0	0	0	0	0	0	118	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	07/15/2024	Paydown	12,856	12,856	12,856	12,856	0	0	0	0	0	0	0	0	222	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	08/15/2024	Paydown	11,005	11,005	11,005	11,005	0	0	0	0	0	0	0	0	275	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	09/16/2024	Paydown	14,933	14,933	14,933	14,933	0	0	0	0	0	0	0	0	512	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	10/15/2024	Paydown	16,063	16,063	16,063	16,063	0	0	0	0	0	0	0	0	682	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	11/15/2024	Paydown	15,601	15,601	15,601	15,601	0	0	0	0	0	0	0	0	718	0
94108F-AC-4	WAT 2021-A C		05/10/2024	KEYBANC CAPITAL	12/16/2024	Paydown	13,572	13,572	13,572	13,572	0	0	0	0	0	0	0	0	737	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	06/17/2024	Paydown	11,004	11,004	11,004	11,004	0	0	0	0	0	0	0	0	103	0
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	07/15/2024	Paydown	11,230	11,230	11,230	11,230	0	0	0	0	0	0	0	0	194	0
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	08/15/2024	Paydown	9,614	9,614	9,614	9,614	0	0	0	0	0	0	0	0	240	0
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	09/16/2024	Paydown	13,045	13,045	13,045	13,045	0	0	0	0	0	0	0	0	447	0
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	10/15/2024	Paydown	14,032	14,032	14,032	14,032	0	0	0	0	0	0	0	0	595	0
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	11/15/2024	Paydown	13,628	13,628	13,628	13,628	0	0	0	0	0	0	0	0	627	0
94108F-AC-4	WAT 2021-A C		05/21/2024	KEYBANC CAPITAL	12/16/2024	Paydown	11,856	11,856	11,856	11,856	0	0	0	0	0	0	0	0	644	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	06/17/2024	Paydown	10,490	10,490	10,490	10,490	0	0	0	0	0	0	0	0	99	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	07/15/2024	Paydown	10,705	10,705	10,705	10,705	0	0	0	0	0	0	0	0	185	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	08/15/2024	Paydown	9,164	9,164	9,164	9,164	0	0	0	0	0	0	0	0	229	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	09/16/2024	Paydown	12,435	12,435	12,435	12,435	0	0	0	0	0	0	0	0	426	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	10/15/2024	Paydown	13,376	13,376	13,376	13,376	0	0	0	0	0	0	0	0	567	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	11/15/2024	Paydown	12,991	12,991	12,991	12,991	0	0	0	0	0	0	0	0	598	0
94108F-AC-4	WAT 2021-A C		05/28/2024	KEYBANC CAPITAL	12/16/2024	Paydown	11,301	11,301	11,301	11,301	0	0	0	0	0	0	0	0	614	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	06/17/2024	Paydown	8,328	8,328	8,328	8,328	0	0	0	0	0	0	0	0	78	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	07/15/2024	Paydown	8,499	8,499	8,499	8,499	0	0	0	0	0	0	0	0	147	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,275	7,275	7,275	7,275	0	0	0	0	0	0	0	0	182	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	09/16/2024	Paydown	9,872	9,872	9,872	9,872	0	0	0	0	0	0	0	0	338	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	10/15/2024	Paydown	10,619	10,619	10,619	10,619	0	0	0	0	0	0	0	0	451	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,313	10,313	10,313	10,313	0	0	0	0	0	0	0	0	475	0
94108F-AC-4	WAT 2021-A C		05/31/2024	KEYBANC CAPITAL	12/16/2024	Paydown	8,972	8,972	8,972	8,972	0	0	0	0	0	0	0	0	487	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	06/17/2024	Paydown	14,910	14,910	14,910	14,910	0	0	0	0	0	0	0	0	140	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	07/15/2024	Paydown	15,216	15,216	15,216	15,216	0	0	0	0	0	0	0	0	263	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	08/15/2024	Paydown	13,025	13,025	13,025	13,025	0	0	0	0	0	0	0	0	325	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	09/16/2024	Paydown	17,674	17,674	17,674	17,674	0	0	0	0	0	0	0	0	606	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	10/15/2024	Paydown	19,012	19,012	19,012	19,012	0	0	0	0	0	0	0	0	807	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	11/15/2024	Paydown	18,465	18,465	18,465	18,465	0	0	0	0	0	0	0	0	850	0
94108F-AC-4	WAT 2021-A C		06/10/2024	KEYBANC CAPITAL	12/16/2024	Paydown	16,063	16,063	16,063	16,063	0	0	0	0	0	0	0	0	872	0
94108F-AC-4	WAT 2021-A C		06/18/2024	KEYBANC CAPITAL	07/15/2024	Paydown	2,289	2,289	2,289	2,289	0	0	0	0	0	0	0	0	18	0
94108F-AC-4	WAT 2021-A C		06/18/2024	KEYBANC CAPITAL	08/15/2024	Paydown	1,960	1,960	1,960	1,960	0	0	0	0	0	0	0	0	31	0
94108F-AC-4	WAT 2021-A C		06/18/2024	KEYBANC CAPITAL	09/16/2024	Paydown	2,659	2,659	2,659	2,659	0	0	0	0	0	0	0	0	66	0
94108F-AC-4	WAT 2021-A C		06/18/2024	KEYBANC CAPITAL	10/15/2024	Paydown	2,861	2,861	2,861	2,861	0	0	0	0	0	0	0	0	94	0
94108F-AC-4	WAT 2021-A C		06/18/2024	KEYBANC CAPITAL	11/15/2024	Paydown	2,778	2,778	2,778	2,778	0	0	0	0	0	0	0	0	102	0
94108F-AC-4	WAT 2021-A C		06/18/2024	KEYBANC CAPITAL	12/16/2024	Paydown	2,417	2,417	2,417	2,417	0	0	0	0	0	0	0	0	109	0
94108F-AC-4	WAT 2021-A C		06/24/2024	KEYBANC CAPITAL	07/15/2024	Paydown	22,168	22,168	22,168	22,168	0	0	0	0	0	0	0	0	175	0
94108F-AC-4	WAT 2021-A C		06/24/2024	KEYBANC CAPITAL	08/15/2024	Paydown	18,977	18,977	18,977	18,977	0	0	0	0	0	0	0	0	296	0
94108F-AC-4	WAT 2021-A C		06/24/2024	KEYBANC CAPITAL	09/16/2024	Paydown	25,750	25,750	25,750	25,750	0	0	0	0	0	0	0	0	641	0
94108F-AC-4	WAT 2021-A C		06/24/2024	KEYBANC CAPITAL	10/15/2024	Paydown	27,700	27,700	27,700	27,700	0	0	0	0	0	0	0	0	915	0
94108F-AC-4	WAT 2021-A C		06/24/2024	KEYBANC CAPITAL	11/15/2024	Paydown	26,902	26,902	26,902	26,902	0	0	0	0	0	0	0	0	986	0
94108F-AC-4	WAT 2021-A C		06/24/2024	KEYBANC CAPITAL	12/16/2024	Paydown	23,403	23,403	23,403	23,403	0	0	0	0	0	0	0	0	1,051	0
94108F-AC-4	WAT 2021-A C		07/02/2024	KEYBANC CAPITAL	07/15/2024	Paydown	8,927	8,927	8,927	8,927	0	0	0	0	0	0	0	0	70	0
94108F-AC-4	WAT 2021-A C		07/02/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,642	7,642	7,642	7,642	0	0	0	0	0	0	0	0	119	0
94108F-AC-4	WAT 2021-A C		07/02/2024	KEYBANC CAPITAL	09/16/2024	Paydown	10,369	10,369	10,369	10,369	0	0	0	0	0	0	0	0	258	0
94108F-AC-4	WAT 2021-A C		07/02/2024	KEYBANC CAPITAL	10/15/2024	Paydown	11,154	11,154	11,154	11,154	0	0	0	0	0	0	0	0	368	0
94108F-AC-4	WAT 2021-A C		07/02/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,833	10,833	10,833	10,833	0	0	0	0	0	0	0	0	397	0
94108F-AC-4	WAT 2021-A C		07/02/2024	KEYBANC CAPITAL	12/16/2024	Paydown	9,424	9,424	9,424	9,424	0	0	0	0	0	0	0	0	423	0
94108F-AC-4	WAT 2021-A C		07/09/2024	KEYBANC CAPITAL	07/15/2024	Paydown	8,785	8,785	8,785	8,785	0	0	0	0	0	0	0	0	69	0
94108F-AC-4	WAT 2021-A C		07/09/2024	KEYBANC CAPITAL	08/15/2024	Paydown	7,520	7,520	7,520	7,520	0	0	0	0	0	0	0	0	117	0
94108F-AC-4	WAT 2021-A C		07/09/2024	KEYBANC CAPITAL	09/16/2024	Paydown	10,204	10,204	10,204	10,204	0	0	0	0	0	0	0	0	254	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		07/09/2024	KEYBANC CAPITAL	10/15/2024	Paydown	10,977	10,977	10,977	10,977	0	0	0	0	0	0	0	0	363	0
94108F-AC-4	WAT 2021-A C		07/09/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,660	10,660	10,660	10,660	0	0	0	0	0	0	0	0	391	0
94108F-AC-4	WAT 2021-A C		07/09/2024	KEYBANC CAPITAL	12/16/2024	Paydown	9,274	9,274	9,274	9,274	0	0	0	0	0	0	0	0	416	0
94108F-AC-4	WAT 2021-A C		07/22/2024	KEYBANC CAPITAL	08/15/2024	Paydown	3,102	3,102	3,102	3,102	0	0	0	0	0	0	0	0	24	0
94108F-AC-4	WAT 2021-A C		07/22/2024	KEYBANC CAPITAL	09/16/2024	Paydown	4,209	4,209	4,209	4,209	0	0	0	0	0	0	0	0	72	0
94108F-AC-4	WAT 2021-A C		07/22/2024	KEYBANC CAPITAL	10/15/2024	Paydown	4,527	4,527	4,527	4,527	0	0	0	0	0	0	0	0	114	0
94108F-AC-4	WAT 2021-A C		07/22/2024	KEYBANC CAPITAL	11/15/2024	Paydown	4,397	4,397	4,397	4,397	0	0	0	0	0	0	0	0	126	0
94108F-AC-4	WAT 2021-A C		07/22/2024	KEYBANC CAPITAL	12/16/2024	Paydown	3,825	3,825	3,825	3,825	0	0	0	0	0	0	0	0	142	0
94108F-AC-4	WAT 2021-A C		07/28/2024	KEYBANC CAPITAL	08/15/2024	Paydown	21,518	21,518	21,518	21,518	0	0	0	0	0	0	0	0	165	0
94108F-AC-4	WAT 2021-A C		07/28/2024	KEYBANC CAPITAL	09/16/2024	Paydown	29,197	29,197	29,197	29,197	0	0	0	0	0	0	0	0	497	0
94108F-AC-4	WAT 2021-A C		07/28/2024	KEYBANC CAPITAL	10/15/2024	Paydown	31,407	31,407	31,407	31,407	0	0	0	0	0	0	0	0	790	0
94108F-AC-4	WAT 2021-A C		07/28/2024	KEYBANC CAPITAL	11/15/2024	Paydown	30,503	30,503	30,503	30,503	0	0	0	0	0	0	0	0	877	0
94108F-AC-4	WAT 2021-A C		07/28/2024	KEYBANC CAPITAL	12/16/2024	Paydown	26,536	26,536	26,536	26,536	0	0	0	0	0	0	0	0	982	0
94108F-AC-4	WAT 2021-A C		08/05/2024	KEYBANC CAPITAL	08/15/2024	Paydown	9,624	9,624	9,624	9,624	0	0	0	0	0	0	0	0	74	0
94108F-AC-4	WAT 2021-A C		08/05/2024	KEYBANC CAPITAL	09/16/2024	Paydown	13,059	13,059	13,059	13,059	0	0	0	0	0	0	0	0	222	0
94108F-AC-4	WAT 2021-A C		08/05/2024	KEYBANC CAPITAL	10/15/2024	Paydown	14,048	14,048	14,048	14,048	0	0	0	0	0	0	0	0	353	0
94108F-AC-4	WAT 2021-A C		08/05/2024	KEYBANC CAPITAL	11/15/2024	Paydown	13,643	13,643	13,643	13,643	0	0	0	0	0	0	0	0	392	0
94108F-AC-4	WAT 2021-A C		08/05/2024	KEYBANC CAPITAL	12/16/2024	Paydown	11,869	11,869	11,869	11,869	0	0	0	0	0	0	0	0	439	0
94108F-AC-4	WAT 2021-A C		08/09/2024	KEYBANC CAPITAL	08/15/2024	Paydown	119,627	119,627	119,627	119,627	0	0	0	0	0	0	0	0	920	0
94108F-AC-4	WAT 2021-A C		08/09/2024	KEYBANC CAPITAL	09/16/2024	Paydown	162,322	162,322	162,322	162,322	0	0	0	0	0	0	0	0	2,762	0
94108F-AC-4	WAT 2021-A C		08/09/2024	KEYBANC CAPITAL	10/15/2024	Paydown	174,608	174,608	174,608	174,608	0	0	0	0	0	0	0	0	4,392	0
94108F-AC-4	WAT 2021-A C		08/09/2024	KEYBANC CAPITAL	11/15/2024	Paydown	169,581	169,581	169,581	169,581	0	0	0	0	0	0	0	0	4,877	0
94108F-AC-4	WAT 2021-A C		08/09/2024	KEYBANC CAPITAL	12/16/2024	Paydown	147,525	147,525	147,525	147,525	0	0	0	0	0	0	0	0	5,460	0
94108F-AC-4	WAT 2021-A C		08/12/2024	KEYBANC CAPITAL	09/16/2024	Paydown	10,047	10,047	10,047	10,047	0	0	0	0	0	0	0	0	94	0
94108F-AC-4	WAT 2021-A C		08/12/2024	KEYBANC CAPITAL	10/15/2024	Paydown	10,807	10,807	10,807	10,807	0	0	0	0	0	0	0	0	189	0
94108F-AC-4	WAT 2021-A C		08/12/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,496	10,496	10,496	10,496	0	0	0	0	0	0	0	0	221	0
94108F-AC-4	WAT 2021-A C		08/12/2024	KEYBANC CAPITAL	12/16/2024	Paydown	9,131	9,131	9,131	9,131	0	0	0	0	0	0	0	0	268	0
94108F-AC-4	WAT 2021-A C		08/19/2024	KEYBANC CAPITAL	09/16/2024	Paydown	3,861	3,861	3,861	3,861	0	0	0	0	0	0	0	0	36	0
94108F-AC-4	WAT 2021-A C		08/19/2024	KEYBANC CAPITAL	10/15/2024	Paydown	4,153	4,153	4,153	4,153	0	0	0	0	0	0	0	0	73	0
94108F-AC-4	WAT 2021-A C		08/19/2024	KEYBANC CAPITAL	11/15/2024	Paydown	4,033	4,033	4,033	4,033	0	0	0	0	0	0	0	0	85	0
94108F-AC-4	WAT 2021-A C		08/19/2024	KEYBANC CAPITAL	12/16/2024	Paydown	3,509	3,509	3,509	3,509	0	0	0	0	0	0	0	0	103	0
94108F-AC-4	WAT 2021-A C		08/26/2024	KEYBANC CAPITAL	09/16/2024	Paydown	7,293	7,293	7,293	7,293	0	0	0	0	0	0	0	0	68	0
94108F-AC-4	WAT 2021-A C		08/26/2024	KEYBANC CAPITAL	10/15/2024	Paydown	7,846	7,846	7,846	7,846	0	0	0	0	0	0	0	0	137	0
94108F-AC-4	WAT 2021-A C		08/26/2024	KEYBANC CAPITAL	11/15/2024	Paydown	7,620	7,620	7,620	7,620	0	0	0	0	0	0	0	0	161	0
94108F-AC-4	WAT 2021-A C		08/26/2024	KEYBANC CAPITAL	12/16/2024	Paydown	6,629	6,629	6,629	6,629	0	0	0	0	0	0	0	0	194	0
94108F-AC-4	WAT 2021-A C		09/03/2024	KEYBANC CAPITAL	09/16/2024	Paydown	2,242	2,242	2,242	2,242	0	0	0	0	0	0	0	0	21	0
94108F-AC-4	WAT 2021-A C		09/03/2024	KEYBANC CAPITAL	10/15/2024	Paydown	2,412	2,412	2,412	2,412	0	0	0	0	0	0	0	0	42	0
94108F-AC-4	WAT 2021-A C		09/03/2024	KEYBANC CAPITAL	11/15/2024	Paydown	2,343	2,343	2,343	2,343	0	0	0	0	0	0	0	0	49	0
94108F-AC-4	WAT 2021-A C		09/03/2024	KEYBANC CAPITAL	12/16/2024	Paydown	2,038	2,038	2,038	2,038	0	0	0	0	0	0	0	0	60	0
94108F-AC-4	WAT 2021-A C		09/06/2024	KEYBANC CAPITAL	09/16/2024	Paydown	6,139	6,139	6,139	6,139	0	0	0	0	0	0	0	0	57	0
94108F-AC-4	WAT 2021-A C		09/06/2024	KEYBANC CAPITAL	10/15/2024	Paydown	6,604	6,604	6,604	6,604	0	0	0	0	0	0	0	0	115	0
94108F-AC-4	WAT 2021-A C		09/06/2024	KEYBANC CAPITAL	11/15/2024	Paydown	6,413	6,413	6,413	6,413	0	0	0	0	0	0	0	0	135	0
94108F-AC-4	WAT 2021-A C		09/06/2024	KEYBANC CAPITAL	12/16/2024	Paydown	5,579	5,579	5,579	5,579	0	0	0	0	0	0	0	0	164	0
94108F-AC-4	WAT 2021-A C		09/14/2024	KEYBANC CAPITAL	10/15/2024	Paydown	6,503	6,503	6,503	6,503	0	0	0	0	0	0	0	0	53	0
94108F-AC-4	WAT 2021-A C		09/14/2024	KEYBANC CAPITAL	11/15/2024	Paydown	6,316	6,316	6,316	6,316	0	0	0	0	0	0	0	0	74	0
94108F-AC-4	WAT 2021-A C		09/14/2024	KEYBANC CAPITAL	12/16/2024	Paydown	5,494	5,494	5,494	5,494	0	0	0	0	0	0	0	0	110	0
94108F-AC-4	WAT 2021-A C		09/20/2024	KEYBANC CAPITAL	10/15/2024	Paydown	7,202	7,202	7,202	7,202	0	0	0	0	0	0	0	0	59	0
94108F-AC-4	WAT 2021-A C		09/20/2024	KEYBANC CAPITAL	11/15/2024	Paydown	6,994	6,994	6,994	6,994	0	0	0	0	0	0	0	0	82	0
94108F-AC-4	WAT 2021-A C		09/20/2024	KEYBANC CAPITAL	12/16/2024	Paydown	6,085	6,085	6,085	6,085	0	0	0	0	0	0	0	0	122	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		09/30/2024	KEYBANC CAPITAL	10/15/2024	Paydown	10,854	10,854	10,854	10,854	0	0	0	0	0	0	0	0	88	0
94108F-AC-4	WAT 2021-A C		09/30/2024	KEYBANC CAPITAL	11/15/2024	Paydown	10,541	10,541	10,541	10,541	0	0	0	0	0	0	0	0	124	0
94108F-AC-4	WAT 2021-A C		09/30/2024	KEYBANC CAPITAL	12/16/2024	Paydown	9,170	9,170	9,170	9,170	0	0	0	0	0	0	0	0	183	0
94108F-AC-4	WAT 2021-A C		10/14/2024	KEYBANC CAPITAL	11/15/2024	Paydown	30,410	30,410	30,410	30,410	0	0	0	0	0	0	0	0	110	0
94108F-AC-4	WAT 2021-A C		10/14/2024	KEYBANC CAPITAL	12/16/2024	Paydown	26,455	26,455	26,455	26,455	0	0	0	0	0	0	0	0	314	0
94108F-AC-4	WAT 2021-A C		10/21/2024	KEYBANC CAPITAL	11/15/2024	Paydown	9,496	9,496	9,496	9,496	0	0	0	0	0	0	0	0	34	0
94108F-AC-4	WAT 2021-A C		10/21/2024	KEYBANC CAPITAL	12/16/2024	Paydown	8,261	8,261	8,261	8,261	0	0	0	0	0	0	0	0	98	0
94108F-AC-4	WAT 2021-A C		10/25/2024	KEYBANC CAPITAL	11/15/2024	Paydown	11,975	11,975	11,975	11,975	0	0	0	0	0	0	0	0	43	0
94108F-AC-4	WAT 2021-A C		10/25/2024	KEYBANC CAPITAL	12/16/2024	Paydown	10,417	10,417	10,417	10,417	0	0	0	0	0	0	0	0	124	0
94108F-AC-4	WAT 2021-A C		11/04/2024	KEYBANC CAPITAL	11/15/2024	Paydown	16,486	16,486	16,486	16,486	0	0	0	0	0	0	0	0	59	0
94108F-AC-4	WAT 2021-A C		11/04/2024	KEYBANC CAPITAL	12/16/2024	Paydown	14,342	14,342	14,342	14,342	0	0	0	0	0	0	0	0	170	0
94108F-AC-4	WAT 2021-A C		11/13/2024	KEYBANC CAPITAL	11/15/2024	Paydown	14,842	14,842	14,842	14,842	0	0	0	0	0	0	0	0	53	0
94108F-AC-4	WAT 2021-A C		11/13/2024	KEYBANC CAPITAL	12/16/2024	Paydown	12,912	12,912	12,912	12,912	0	0	0	0	0	0	0	0	153	0
94108F-AC-4	WAT 2021-A C		11/18/2024	KEYBANC CAPITAL	12/16/2024	Paydown	7,588	7,588	7,588	7,588	0	0	0	0	0	0	0	0	63	0
94108F-AC-4	WAT 2021-A C		11/22/2024	KEYBANC CAPITAL	12/16/2024	Paydown	12,280	12,280	12,280	12,280	0	0	0	0	0	0	0	0	101	0
94108F-AC-4	WAT 2021-A C		12/02/2024	KEYBANC CAPITAL	12/16/2024	Paydown	12,069	12,069	12,069	12,069	0	0	0	0	0	0	0	0	100	0
94108F-AC-4	WAT 2021-A C		12/09/2024	KEYBANC CAPITAL	12/16/2024	Paydown	10,037	10,037	10,037	10,037	0	0	0	0	0	0	0	0	83	0
94946D-AB-7	WLKRG 2019-AA B		10/22/2024	ATHENE ANNUITY	11/15/2024	Paydown	4,975	4,941	4,975	4,975	0	34	0	34	0	0	0	0	12	18
94946D-AB-7	WLKRG 2019-AA B		10/22/2024	ATHENE ANNUITY	12/15/2024	Paydown	5,102	5,067	5,102	5,102	0	34	0	34	0	0	0	0	25	19
G2530#-AA-2	CORE SENIOR LENDING		02/20/2024	DIRECT	09/01/2024	RILA	1,253,493	1,253,493	1,253,493	1,253,493	0	0	0	0	0	0	0	0	68,737	0
G2530#-AA-2	CORE SENIOR LENDING		07/17/2024	DIRECT	09/01/2024	RILA	687,497	687,497	687,497	687,497	0	0	0	0	0	0	0	0	10,840	0
G2530#-AB-0	CORE SENIOR LENDING		02/20/2024	DIRECT	09/01/2024	RILA	626,747	626,747	626,747	626,747	0	0	0	0	0	0	0	0	40,562	0
G2530#-AB-0	CORE SENIOR LENDING		07/17/2024	DIRECT	09/01/2024	RILA	343,749	343,749	343,749	343,749	0	0	0	0	0	0	0	0	6,394	0
01626P-AV-8	ALIMENTATION COUCHE		02/06/2024	WELLS FARGO	02/06/2024	JEFFERIES & COMP	1,500,000	1,500,000	1,512,975	1,500,000	0	0	0	0	0	0	12,975	12,975	0	0
06368L-5Q-5	BANK OF MONTREAL		07/09/2024	ATHENE ANNUITY	10/24/2024	RBC CAPITAL	600,000	600,000	628,860	600,000	0	0	0	0	0	0	28,860	28,860	11,923	0
21037X-AC-4	CONSTELLATION SOFTWARE		02/07/2024	BANK OF AMERICA	09/26/2024	MARKET AXESS	800,000	800,000	824,944	800,000	0	0	0	0	0	0	24,944	24,944	25,332	0
21037X-AC-4	CONSTELLATION SOFTWARE		02/07/2024	BANK OF AMERICA	10/15/2024	MORGAN STANLEY	800,000	800,000	818,360	800,000	0	0	0	0	0	0	18,360	18,360	27,509	0
21037X-AC-4	CONSTELLATION SOFTWARE		02/07/2024	BANK OF AMERICA	10/16/2024	JP MORGAN	400,000	400,000	410,248	400,000	0	0	0	0	0	0	10,248	10,248	13,812	0
448055-AD-5	HUSKY ENERGY		06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	600,000	645,164	643,250	645,000	0	(164)	0	(164)	0	0	(1,750)	(1,750)	14,620	11,333
780082-AT-0	ROYAL BANK OF CANADA		10/17/2024	RBS SECURITIES	12/09/2024	JEFFERIES & COMP	1,810,000	1,810,000	1,771,538	1,810,000	0	0	0	0	0	0	(38,463)	(38,463)	12,451	0
78016H-ZW-3	ROYAL BANK OF CANADA		01/10/2024	RBS SECURITIES	05/21/2024	MORGAN STANLEY	1,296,000	1,293,356	1,284,777	1,293,333	0	(23)	0	(23)	0	0	(8,557)	(8,557)	22,990	0
78016H-ZW-3	ROYAL BANK OF CANADA		01/10/2024	RBS SECURITIES	07/08/2024	MORGAN STANLEY	1,200,000	1,197,552	1,207,332	1,197,619	0	67	0	67	0	0	9,713	9,713	29,183	0
78016H-ZZ-6	ROYAL BANK OF CANADA		07/15/2024	RBS SECURITIES	12/10/2024	RBS SECURITIES	2,700,000	2,700,000	2,719,953	2,700,000	0	0	0	0	0	0	19,953	19,953	51,429	0
01450B-AA-6	ALESC 15A A1	D	06/25/2024	ATHENE ANNUITY	06/26/2024	Redemption	37,443	35,134	37,443	37,443	0	2,309	0	2,309	0	0	0	0	0	469
01450B-AA-6	ALESC 15A A1	D	06/25/2024	ATHENE ANNUITY	09/10/2024	ATHENE ANNUITY	1,179,305	1,106,581	1,111,495	1,108,374	0	1,792	0	1,792	0	0	3,121	3,121	15,048	14,785
034863-BE-9	ANGLO AMERICAN CAPITAL	C	04/03/2024	MORGAN STANLEY	05/14/2024	BROOKE PE2	2,000,000	1,992,940	2,010,428	1,992,858	0	(82)	0	(82)	0	0	17,570	17,570	12,458	0
034863-BF-6	ANGLO AMERICAN CAPITAL	C	04/03/2024	MORGAN STANLEY	04/03/2024	JEFFERIES & COMP	1,500,000	1,479,255	1,483,950	1,479,255	0	0	0	0	0	0	4,695	4,695	0	0
03665A-AN-7	ANTR 17-2A-CR	C	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	5,000,000	5,004,510	5,012,885	5,003,486	0	(1,024)	0	(1,024)	0	0	9,399	9,399	105,724	55,711
03666B-AE-4	LPSLT 2021-1A-B	C	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	3,000,000	3,013,920	3,013,707	3,011,093	0	(2,827)	0	(2,827)	0	0	2,614	2,614	67,372	54,239
04942J-AG-6	ATCLO	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	6,000,000	6,000,156	6,001,332	6,000,300	0	144	0	144	0	0	1,032	1,032	123,962	69,442
04942V-AS-3	ATLAS SENIOR1	D	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	11,000,000	11,000,165	11,015,290	10,999,184	0	(981)	0	(981)	0	0	16,106	16,106	331,896	268,424
05581K-AH-4	BNP PARIBAS SA	C	01/02/2024	BNP PARIBAS	03/19/2024	CITICORP	1,070,000	1,070,000	1,066,640	1,070,000	0	0	0	0	0	0	(3,360)	(3,360)	11,077	0
05593P-AA-4	BG BETA I LTD	D	06/26/2024	BANC OF AMERICA	10/01/2024	Redemption	125,000	125,000	125,000	125,000	0	0	0	0	0	0	0	0	1,635	0
05964H-BD-6	BANCO SANTANDER SA	C	03/11/2024	SANTANDER	04/03/2024	CITICORP	1,400,000	1,400,000	1,392,510	1,400,000	0	0	0	0	0	0	(7,490)	(7,490)	5,186	0
05964H-BD-6	BANCO SANTANDER SA	C	03/11/2024	SANTANDER	04/24/2024	GOLDMAN SACHS	1,200,000	1,200,000	1,168,956	1,200,000	0	0	0	0	0	0	(31,044)	(31,044)	8,890	0
05964H-BE-4	BANCO SANTANDER SA	C	07/08/2024	SANTANDER	07/17/2024	CITICORP	800,000	800,000	800,720	800,000	0	0	0	0	0	0	720	720	431	0
05964H-BE-4	BANCO SANTANDER SA	C	07/08/2024	SANTANDER	07/24/2024	MIZUHO SECURITIES	600,000	600,000	600,706	600,000	0	0	0	0	0	0	706	706	1,077	0
05964H-BE-4	BANCO SANTANDER SA	C	07/08/2024	SANTANDER	10/25/2024	JP MORGAN	1,400,000	1,400,000	1,402,345	1,400,000	0	0	0	0	0	0	2,345	2,345	25,897	0
06738E-BV-6	BARCLAYS	C	01/23/2024	DEUTSCHE BANK	03/25/2024	GOLDMAN SACHS	7,200,000	5,836,608	5,958,360	5,857,299	0	20,691	0	20,691	0	0	101,061	101,061	71,192	35,307
06738E-CS-2	BARCLAYS	C	03/05/2024	BARCLAYS CAPITAL	03/20/2024	UBS WARBURG	438,000	438,000	446,318	438,000	0	0	0	0	0	0	8,318	8,318	734	0
08180X-AS-1	BSP 2015-8A A2R	D	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	2,500,000	2,506,463	2,506,198	2,506,301	0	(161)	0	(161)	0	0	(104)	(104)	10,109	0
09628N-AS-1	BLUEM 2015-4A BR	D	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	1,000,000	1,001,839	1,001,742	1,001,775	0	(64)	0	(64)	0	0	(33)	(33)	4,171	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09629V-AG-8	BLUEM 18-2	C	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	5,500,000	5,501,683	5,500,325	5,501,116	0	(567)	0	(567)	0	0	(791)	(791)	83,245	30,920
12803R-AG-9	CAIXABANK SA	C	03/07/2024	BARCLAYS CAPITAL	07/16/2024	MILLENNIUM ADVISORS	1,770,000	1,770,000	1,793,523	1,770,000	0	0	0	0	0	0	23,523	23,523	34,029	0
12803R-AH-7	CAIXABANK SA	C	03/07/2024	BARCLAYS CAPITAL	03/28/2024	GOLDMAN SACHS	1,667,000	1,667,000	1,677,719	1,667,000	0	0	0	0	0	0	10,719	10,719	4,752	0
13877P-AE-7	CANYC 2021-4A C	C	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	6,400,000	6,409,990	6,410,157	6,410,026	0	36	0	36	0	0	131	131	134,893	95,805
13887P-AR-6	CANYC 2016-1A DR	C	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	2,250,000	2,256,012	2,255,760	2,256,012	0	0	0	0	0	0	(252)	(252)	13,988	2,894
15673E-AD-5	CERB 2020-1A D	C	06/10/2024	ATHENE ANNUITY	10/21/2024	ATHENE ANNUITY	7,000,000	7,011,802	7,030,947	7,000,000	0	(11,802)	0	(11,802)	0	0	30,947	30,947	398,943	118,582
171873-AB-8	CIMIC FINANCE USA PTY LT	C	03/18/2024	JP MORGAN	03/19/2024	MARKET AXESS	723,000	718,908	730,548	718,908	0	0	0	0	0	0	11,640	11,640	0	0
200447-AN-0	COMISION FEDERAL DE ELEC	C	09/17/2024	HSBC SECURITIES	10/21/2024	MORGAN STANLEY	636,000	634,614	629,640	634,598	0	(15)	0	(15)	0	0	(4,958)	(4,958)	2,820	0
20752T-AA-2	CONNECT FINCO SARL	C	05/23/2024	JEFFERIES & COMP	10/01/2024	Call 100.0000	1,500,000	1,432,050	1,500,000	1,441,326	0	9,276	0	9,276	0	0	58,674	58,674	50,625	16,031
21987B-BK-3	CODELCO	C	01/23/2024	CITICORP	01/30/2024	BARCLAYS CAPITAL	1,696,000	1,695,016	1,747,050	1,694,994	0	(23)	0	(23)	0	0	52,056	52,056	1,517	0
225313-AQ-8	CREDIT AGRICOLE SA	C	01/03/2024	Credit Agricol	04/12/2024	TD SECURITIES	750,000	748,560	750,000	750,000	0	0	0	0	0	0	(1,440)	(1,440)	12,502	0
268317-AT-1	ELECTRICITE DE FRANCE	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	5,800,000	5,062,078	5,087,895	5,063,774	0	1,697	0	1,697	0	0	24,121	24,121	99,083	63,639
26874R-AN-8	ENI SPA	C	05/08/2024	GOLDMAN SACHS	09/09/2024	HSBC SECURITIES	536,000	532,425	557,783	532,464	0	39	0	39	0	0	25,319	25,319	9,417	0
26874R-AP-3	ENI SPA	C	05/08/2024	GOLDMAN SACHS	08/27/2024	HSBC SECURITIES	606,000	598,898	628,519	598,857	0	(41)	0	(41)	0	0	29,662	29,662	10,316	0
34955Y-AE-9	FCBSL 2018-1A B1R	C	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	2,000,000	2,000,470	2,000,344	2,000,054	0	(416)	0	(416)	0	0	290	290	45,161	36,573
38138B-AL-4	GLM 2018-3A C	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	5,195,000	5,197,904	5,211,847	5,198,007	0	103	0	103	0	0	13,840	13,840	100,455	52,935
40436T-AS-5	HPS Loan Management 10-2016 Lt	D	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	3,000,000	3,000,135	3,000,000	3,000,017	0	(118)	0	(118)	0	0	(17)	(17)	11,536	0
44920U-AU-2	HYUNDAI CAPITAL SERVICES	C	01/29/2024	CITICORP	06/04/2024	JANE STREET ES	1,294,000	1,290,480	1,282,678	1,290,750	0	270	0	270	0	0	(8,072)	(8,072)	22,106	0
449276-AE-4	IBM INTERNAT CAPITAL	C	01/29/2024	BANK OF AMERICA	03/04/2024	BARCLAYS CAPITAL	1,000,000	997,500	973,290	997,474	0	(26)	0	(26)	0	0	(24,184)	(24,184)	4,219	0
449276-AE-4	IBM INTERNAT CAPITAL	C	01/29/2024	BANK OF AMERICA	03/05/2024	CITICORP	1,380,000	1,376,550	1,350,068	1,376,514	0	(36)	0	(36)	0	0	(26,446)	(26,446)	6,011	0
449276-AE-4	IBM INTERNAT CAPITAL	C	01/29/2024	BANK OF AMERICA	03/11/2024	MITSUBISHI	700,000	698,250	690,571	698,230	0	(20)	0	(20)	0	0	(7,659)	(7,659)	3,621	0
449276-AE-4	IBM INTERNAT CAPITAL	C	01/29/2024	BANK OF AMERICA	03/19/2024	SMBC Nikko	500,000	498,750	487,145	498,734	0	(16)	0	(16)	0	0	(11,589)	(11,589)	3,131	0
449276-AG-9	IBM INTERNAT CAPITAL	C	01/29/2024	BANK OF AMERICA	01/29/2024	BARCLAYS CAPITAL	3,333,000	3,314,169	3,329,534	3,314,169	0	0	0	0	0	0	15,365	15,365	0	0
449276-AG-9	IBM INTERNAT CAPITAL	C	01/29/2024	BANK OF AMERICA	01/29/2024	BARCLAYS CAPITAL	1,667,000	1,657,581	1,660,799	1,657,581	0	0	0	0	0	0	3,217	3,217	0	0
48275E-AG-1	KREF 2022-FL3	D	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	2,500,000	2,457,804	2,459,054	2,457,901	0	97	0	97	0	0	1,153	1,153	13,282	1,968
48661Q-AL-5	KAYNE 2020-9A	C	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	7,000,000	7,015,876	7,016,576	7,014,132	0	(1,744)	0	(1,744)	0	0	2,444	2,444	186,428	104,426
55609N-AC-2	MACQUARIE AIRFINANCE HLD	C	03/19/2024	JP MORGAN	10/24/2024	FIFTH THIRD	234,000	233,970	242,197	233,957	0	(13)	0	(13)	0	0	8,240	8,240	8,694	0
55609N-AD-0	MACQUARIE AIRFINANCE HLD	C	03/19/2024	JP MORGAN	10/24/2024	MORGAN STANLEY	609,000	607,478	634,298	607,536	0	59	0	59	0	0	26,761	26,761	22,981	0
55821A-AG-3	MDPK 2018-28A C	D	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	4,000,000	4,001,312	4,001,420	4,001,425	0	113	0	113	0	0	(5)	(5)	82,641	58,695
55821A-AJ-7	MDPK	C	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,200,000	2,200,282	2,201,720	2,200,000	0	(282)	0	(282)	0	0	1,720	1,720	50,647	35,970
55822G-AN-4	MDPK 2022-57A D	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	3,000,000	3,001,557	3,000,117	3,001,911	0	354	0	354	0	0	(1,794)	(1,794)	69,337	33,862
55952F-AG-3	MAGNE 2021-31A D	C	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	3,000,000	3,006,162	3,006,297	3,006,259	0	97	0	97	0	0	38	38	71,564	50,825
64133R-AQ-9	NEUB	C	08/23/2024	ATHENE ANNUITY	09/10/2024	ATHENE ANNUITY	3,825,000	3,831,063	3,831,024	3,825,000	0	(6,063)	0	(6,063)	0	0	6,024	6,024	45,388	29,048
67107F-BJ-5	OZLM LLC 14-8A	C	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	1,000,000	1,003,887	1,003,729	1,003,849	0	(38)	0	(38)	0	0	(120)	(120)	6,044	895
67112A-AG-6	OZLM 2017-21A C	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,000,000	2,001,946	2,002,100	2,001,833	0	(113)	0	(113)	0	0	267	267	42,652	22,475
67592C-AJ-5	OCTAGON INVEST	C	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	1,850,000	1,857,644	1,857,357	1,857,356	0	(288)	0	(288)	0	0	1	1	9,253	0
69701X-AG-9	PLMRS 2021-2A D	C	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	3,625,000	3,628,763	3,634,523	3,628,250	0	(513)	0	(513)	0	0	6,273	6,273	85,467	60,699
72132W-AL-3	PIKES PEAK CLO 19-4A	D	08/23/2024	ATHENE ANNUITY	09/10/2024	ATHENE ANNUITY	4,300,000	4,321,160	4,321,397	4,321,024	0	(136)	0	(136)	0	0	372	372	52,853	36,163
72132W-AM-1	PIKES PEAK CLO 2019-4A DR	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	5,000,000	5,004,895	5,005,255	5,005,189	0	294	0	294	0	0	66	66	122,746	68,757
72132W-AM-1	PIKES PEAK CLO 2019-4A DR	D	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	6,450,000	6,456,495	6,456,779	6,456,689	0	194	0	194	0	0	90	90	158,343	112,454
77587U-AE-2	RMRK 2017-1A B	C	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	250,000	250,019	250,001	250,028	0	9	0	9	0	0	(28)	(28)	4,943	3,385
827304-AA-4	Project Silver 2019-1 A	D	10/21/2024	ATHENE ANNUITY	11/15/2024	Redemption	6,512	6,059	6,512	6,512	0	453	0	453	0	0	0	0	10,891	4
827304-AA-4	Project Silver 2019-1 A	D	10/21/2024	ATHENE ANNUITY	12/16/2024	Redemption	8,508	7,917	8,508	8,508	0	591	0	591	0	0	0	0	28	6
830505-AZ-6	SKANDINAVISKA ENSKILDA	C	02/27/2024	BANK OF AMERICA	08/13/2024	GOLDMAN SACHS	1,067,000	1,064,247	1,085,128	1,064,590	0	343	0	343	0	0	20,539	20,539	24,152	0
83272G-AB-7	SMURFIT KAPPA TREASURY	C	03/26/2024	CITICORP	04/19/2024	CITADEL SECURITIES	457,000	457,000	437,089	457,000	0	0	0	0	0	0	(19,911)	(19,911)	1,467	0
83368R-BY-7	SOCIETE GENERALE	C	01/11/2024	PARIBAS	06/11/2024	DEUTSCHE BANK	200,000	201,112	194,348	201,088	0	(24)	0	(24)	0	0	(6,740)	(6,740)	5,666	0
83368R-BY-7	SOCIETE GENERALE	C	01/11/2024	SG AMERICAS	06/11/2024	DEUTSCHE BANK	800,000	800,000	777,392	800,000	0	0	0	0	0	0	(22,608)	(22,608)	22,664	0
83609T-AE-7	SNDPT 2017-4A B	D	06/10/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	3,000,000	2,999,784	3,000,543	2,999,874	0	90	0	90	0	0	669	669	57,236	30,160
87250A-AQ-4	TICP 2019-13A DR	C	06/25/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	2,000,000	2,004,978	2,005,072	2,004,663	0	(315)	0	(315)	0	0	409	409	48,543	34,475
89157X-AA-9	TOTALENERGIES CAPITAL SA	C	04/02/2024	MORGAN STANLEY	09/18/2024	BARCLAYS CAPITAL	986,000	986,000	1,032,815	986,000	0	0	0	0	0	0	46,815	46,815	23,133	0
89157X-AB-7	TOTALENERGIES CAPITAL SA	C	04/02/2024	BANK OF AMERICA	08/27/2024	HSBC SECURITIES	1,068,000	1,068,000	1,111,350	1,068,000	0	0	0	0	0	0	43,350	43,350	23,282	0
89157X-AC-5	TOTALENERGIES CAPITAL SA	C	04/02/2024	BANK OF AMERICA	10/22/2024	GOLDMAN SACHS	760,000	760,000	756,747	760,000	0	0	0	0	0	0	(3,253)	(3,253)	23,567	0
89157X-AF-8	TOTALENERGIES CAPITAL SA	C	09/03/2024	JP MORGAN	09/03/2024	UBS WARBURG	1,500,000	1,500,000	1,503,405	1,500,000	0	0	0	0	0	0	3,405	3,405	0	0
89288C-AA-7	Tralee CLO VII Ltd 2021-7A A1	D	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	4,000,000	4,005,532	4,005,272	4,005,395	0	(137)	0	(137)	0	0	(123)	(123)	83,293	67,136
902613-AL-2	UBS GROUP	C	06/26/2024	ATHENE ANNUITY	07/24/2024	ATHENE ANNUITY	3,600,000	2,631,843	2,605,194	2,634,179	0	2,336	0	2,336	0	0	(28,984)	(28,984)	51,818	42,917
902613-BH-0	UBS GROUP	C	01/02/2024	UBS WARBURG	07/23/2024	UBS WARBURG	473,000	472,962	479,229	472,980	0	17	0	17	0	0	6,250	6,250	14,676	0
902613-BH-0	UBS GROUP	C	01/02/2024	UBS WARBURG	09/06/2024	UBS WARBURG	1,000,000	999,920	1,052,700	999,939	0	19	0	19	0	0	52,761	52,761	38,152	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94950H-AG-0	WELF 2017-3A C	C	10/21/2024	ATHENE ANNUITY	11/13/2024	ATHENE ANNUITY	5,500,000	5,510,978	5,510,417	5,510,978	0	0	0	0	0	0	(561)	(561)	31,594	4,681
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							672,818,222	659,320,846	662,125,118	659,441,259	0	120,410	0	120,410	0	0	2,683,848	2,683,848	10,263,428	2,958,761
25746U-DM-8	DOMINION ENERGY		05/06/2024	BANK OF AMERICA	10/08/2024	HSBC SECURITIES	437,000	411,873	424,983	411,873	0	0	0	0	0	0	13,110	13,110	9,188	1,214
25746U-DM-8	DOMINION ENERGY		05/06/2024	BANK OF AMERICA	10/08/2024	SUMRIDGE	63,000	59,378	61,425	59,378	0	0	0	0	0	0	2,048	2,048	1,325	175
1309999999. Subtotal - Bonds - Hybrid Securities							500,000	471,251	486,408	471,251	0	0	0	0	0	0	15,158	15,158	10,513	1,389
2509999998. Total - Bonds							747,049,168	730,589,742	733,820,554	730,783,995	0	194,254	0	194,254	0	0	3,036,546	3,036,546	10,829,201	3,103,665
816851-BK-4	SEMPRA ENERGY		02/28/2024	PARIBAS	08/12/2024	MORGAN STANLEY	1,525,000.000	1,496,406	1,491,450	1,496,406	0	0	0	0	0	0	(4,956)	(4,956)	61,540	28,085
86562M-DK-3	SUMITOMO	C	02/27/2024	SMBC Nikko	02/27/2024	DAIWA	667,000.000	667,000	668,334	667,000	0	0	0	0	0	0	1,334	1,334	0	0
86562M-DK-3	SUMITOMO	C	02/27/2024	SMBC Nikko	02/27/2024	DEUTSCHE BANK	1,000,000.000	1,000,000	1,002,500	1,000,000	0	0	0	0	0	0	2,500	2,500	0	0
86562M-DK-3	SUMITOMO	C	02/27/2024	SMBC Nikko	02/27/2024	JEFFERIES & COMP	667,000.000	667,000	668,668	667,000	0	0	0	0	0	0	1,668	1,668	0	0
86562M-DK-3	SUMITOMO	C	02/27/2024	SMBC Nikko	02/28/2024	BARCLAYS CAPITAL	666,000.000	666,000	670,995	666,000	0	0	0	0	0	0	4,995	4,995	0	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								4,496,406	4,501,947	4,496,406	0	0	0	0	0	0	5,541	5,541	61,540	28,085
4509999998. Total - Preferred Stocks								4,496,406	4,501,947	4,496,406	0	0	0	0	0	0	5,541	5,541	61,540	28,085
76665T-10-2	RILEY EXPLORATION		12/04/2024	DIRECT	12/30/2024	CITIGROUP	2,814.000	95,048	86,625	95,048	0	0	0	0	0	0	(8,423)	(8,423)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								95,048	86,625	95,048	0	0	0	0	0	0	(8,423)	(8,423)	0	0
31339*-10-7	FHLBI CLASS B-1		01/31/2024	DIRECT	05/23/2024	DIRECT	163,726.000	16,372,600	16,372,600	16,372,600	0	0	0	0	0	0	0	0	329,084	0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								16,372,600	16,372,600	16,372,600	0	0	0	0	0	0	0	0	329,084	0
46649B-39-4	JNL/Baillie Gifford U.S. Equit		10/21/2024	DIRECT	10/21/2024	DIRECT	0.000	1	1	1	0	0	0	0	0	0	0	0	0	0
69355A-10-3	PPM PPM CORE		01/31/2024	DIRECT	11/21/2024	DIRECT	12,768.000	111,974	110,971	111,974	0	0	0	0	0	0	(1,002)	(1,002)	3,702	0
69355A-10-3	PPM PPM CORE		02/29/2024	DIRECT	11/21/2024	DIRECT	10,655.000	91,949	92,604	91,949	0	0	0	0	0	0	655	655	2,771	0
69355A-10-3	PPM PPM CORE		02/29/2024	DIRECT	12/10/2024	DIRECT	1,752.000	15,123	15,238	15,123	0	0	0	0	0	0	114	114	1,326	0
69355A-10-3	PPM PPM CORE		03/28/2024	DIRECT	12/10/2024	DIRECT	12,901.000	112,114	112,181	112,114	0	0	0	0	0	0	67	67	9,362	0
69355A-10-3	PPM PPM CORE		04/30/2024	DIRECT	12/10/2024	DIRECT	13,784.000	116,473	119,852	116,473	0	0	0	0	0	0	3,380	3,380	9,558	0
69355A-10-3	PPM PPM CORE		05/31/2024	DIRECT	12/10/2024	DIRECT	14,077.000	120,644	122,406	120,644	0	0	0	0	0	0	1,763	1,763	9,294	0
69355A-10-3	PPM PPM CORE		06/28/2024	DIRECT	12/10/2024	DIRECT	13,673.000	117,860	118,888	117,860	0	0	0	0	0	0	1,028	1,028	8,585	0
69355A-10-3	PPM PPM CORE		07/31/2024	DIRECT	12/10/2024	DIRECT	14,011.000	123,014	121,826	123,014	0	0	0	0	0	0	(1,188)	(1,188)	8,326	0
69355A-10-3	PPM PPM CORE		08/30/2024	DIRECT	12/10/2024	DIRECT	13,569.000	120,489	117,982	120,489	0	0	0	0	0	0	(2,507)	(2,507)	7,618	0
69355A-10-3	PPM PPM CORE		09/30/2024	DIRECT	12/10/2024	DIRECT	13,067.000	117,344	113,622	117,344	0	0	0	0	0	0	(3,722)	(3,722)	6,920	0
69355A-10-3	PPM PPM CORE		10/31/2024	DIRECT	12/10/2024	DIRECT	13,972.000	121,976	121,489	121,976	0	0	0	0	0	0	(486)	(486)	6,939	0
69355A-10-3	PPM PPM CORE		11/29/2024	DIRECT	12/10/2024	DIRECT	6,323.000	55,006	54,976	55,006	0	0	0	0	0	0	(30)	(30)	0	0
69355A-10-3	PPM PPM CORE		11/29/2024	DIRECT	12/31/2024	DIRECT	0.000	1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
69355A-10-3	PPM PPM CORE		11/29/2024	DIRECT	12/31/2024	DIRECT	3.000	23	0	23	0	0	0	0	0	0	(23)	(23)	0	0
69355A-40-0	PPM PPM HIGH YLD		01/31/2024	DIRECT	11/21/2024	DIRECT	22,723.000	201,551	204,249	201,551	0	0	0	0	0	0	2,697	2,697	11,252	0
69355A-40-0	PPM PPM HIGH YLD		02/29/2024	DIRECT	11/21/2024	DIRECT	22,452.000	198,696	201,810	198,696	0	0	0	0	0	0	3,114	3,114	9,913	0
69355A-40-0	PPM PPM HIGH YLD		03/28/2024	DIRECT	11/21/2024	DIRECT	22,837.000	202,796	205,278	202,796	0	0	0	0	0	0	2,482	2,482	8,840	0
69355A-40-0	PPM PPM HIGH YLD		04/30/2024	DIRECT	11/21/2024	DIRECT	8,447.000	73,912	75,928	73,912	0	0	0	0	0	0	2,016	2,016	2,782	0
69355A-40-0	PPM PPM HIGH YLD		04/30/2024	DIRECT	11/22/2024	DIRECT	6,890.000	60,291	61,948	60,291	0	0	0	0	0	0	1,657	1,657	2,270	0
69355A-40-0	PPM PPM HIGH YLD		04/30/2024	DIRECT	12/18/2024	DIRECT	9,363.000	81,926	83,611	81,926	0	0	0	0	0	0	1,685	1,685	8,830	0
69355A-40-0	PPM PPM HIGH YLD		05/31/2024	DIRECT	12/18/2024	DIRECT	24,270.000	213,820	216,733	213,820	0	0	0	0	0	0	2,912	2,912	21,512	0
69355A-40-0	PPM PPM HIGH YLD		06/28/2024	DIRECT	12/18/2024	DIRECT	23,432.000	206,902	209,245	206,902	0	0	0	0	0	0	2,343	2,343	19,492	0
69355A-40-0	PPM PPM HIGH YLD		07/31/2024	DIRECT	12/18/2024	DIRECT	23,497.000	209,355	209,825	209,355	0	0	0	0	0	0	470	470	18,259	0
69355A-40-0	PPM PPM HIGH YLD		08/30/2024	DIRECT	12/18/2024	DIRECT	23,948.000	215,053	213,856	215,053	0	0	0	0	0	0	(1,197)	(1,197)	17,270	0
69355A-40-0	PPM PPM HIGH YLD		09/30/2024	DIRECT	12/18/2024	DIRECT	22,632.000	204,368	202,105	204,368	0	0	0	0	0	0	(2,263)	(2,263)	15,125	0
69355A-40-0	PPM PPM HIGH YLD		10/31/2024	DIRECT	12/18/2024	DIRECT	23,744.000	212,509	212,034	212,509	0	0	0	0	0	0	(475)	(475)	14,571	0
69355A-40-0	PPM PPM HIGH YLD		11/29/2024	DIRECT	12/18/2024	DIRECT	10,295.000	92,554	91,937	92,554	0	0	0	0	0	0	(618)	(618)	0	0
69355A-40-0	PPM PPM HIGH YLD		11/29/2024	DIRECT	12/31/2024	DIRECT	4.000	38	0	38	0	0	0	0	0	0	(38)	(38)	0	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								3,397,762	3,410,595	3,397,762	0	0	0	0	0	0	12,833	12,833	224,517	0
5989999998. Total - Common Stocks								19,865,410	19,869,820	19,865,410	0	0	0	0	0	0	4,410	4,410	553,601	0
5999999999. Total - Preferred and Common Stocks								24,361,816	24,371,767	24,361,816	0	0	0	0	0	0	9,951	9,951	615,141	28,085
6009999999 - Totals								754,951,558	758,192,321	755,145,811	0	194,254	0	194,254	0	0	3,046,497	3,046,497	11,444,342	3,131,750

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
46852*-10-2	JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK		60140	13-3873709	8BI	809,139,079	0	0	2,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						809,139,079	0	0	XXX	XXX
G9310*-10-9	VFL INTERNATIONAL	C			8BIV	1,009,247	0	1,009,247	100.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						1,009,247	0	1,009,247	XXX	XXX
01915*-10-2	ALLIED LIFE BROKERAGE				8BIII	546,672	0	546,672	900,000.000	100.0
60510@-10-5	MISSION PLANS OF AMERICA				8BIII	12,063	0	12,063	100.000	100.0
75001@-10-9	ROP				8BIII	197,470	0	197,470	100.000	100.0
75604#-10-8	REALIC OF JACKSONVILLE				8BIII	1,251	0	1,251	10,000.000	100.0
85226#-10-5	SQUIRE REASSURANCE COMPANY II, INC				8BI	0	0	0	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						757,456	0	757,456	XXX	XXX
1899999. Total Common Stocks						810,905,782	0	1,766,703	XXX	XXX
1999999 - Totals						810,905,782	0	1,766,703	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
		NONE			
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL	@		12/13/2024	JP MORGAN SECURITIES	04/15/2025	50,175,076	0	82,952	0	0	50,800,000	50,092,124	0	0	0.000	4.311	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						50,175,076	0	82,952	0	0	50,800,000	50,092,124	0	0	XXX	XXX	XXX	0	0
0109999999. Total - U.S. Government Bonds						50,175,076	0	82,952	0	0	50,800,000	50,092,124	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
NUON TRANSPORT HV NETWORK TRUS		C	01/02/2024	PIK	01/02/2025	1,395,435	0	0	0	0	1,395,435	1,395,435	115,723	0	8.316	8.150	JAN	0	0
NUON RANDMEREN LV NETWORK TRUS		C	01/02/2024	PIK	01/02/2025	1,776,995	0	0	0	0	1,776,995	1,776,995	147,366	0	8.316	8.150	JAN	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,172,430	0	0	0	0	3,172,430	3,172,430	263,089	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,172,430	0	0	0	0	3,172,430	3,172,430	263,089	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						53,347,506	0	82,952	0	0	53,972,430	53,264,554	263,089	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						53,347,506	0	82,952	0	0	53,972,430	53,264,554	263,089	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						53,347,506	0	82,952	0	0	XXX	53,264,554	263,089	0	XXX	XXX	XXX	0	0

1.

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

1A	1A ...$ 50,175,076	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 3,172,430	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	08/09/2024	01/03/2025	93,547	500,000,000	5078 / 4276	0	7,925,051	0	11,147		11,147	(7,913,904)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	08/13/2024	01/10/2025	92,254	500,000,000	5149 / 4276	0	7,445,000	0	52,920		52,920	(7,392,080)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	08/16/2024	01/22/2025	90,269	500,000,000	5262 / 4431	0	6,410,000	0	219,602		219,602	(6,190,398)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP MORGAN	7H6GLXDRUGQFU57RNE97	08/23/2024	01/31/2025	88,794	500,000,000	5349 / 4505	0	6,329,999	0	694,184		694,184	(5,635,815)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	09/16/2024	02/05/2025	88,792	500,000,000	5350 / 4505	0	6,665,000	0	865,858		865,858	(5,799,141)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	09/25/2024	02/14/2025	87,397	500,000,000	5435 / 4577	0	6,325,000	0	1,617,833		1,617,833	(4,707,167)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/26/2024	03/31/2025	89,614	500,000,000	5321 / 4315	0	6,515,026	0	2,782,784		2,782,784	(3,732,242)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	09/26/2024	03/31/2025	87,317	500,000,000	5154 / 4152	0	5,315,000	0	1,921,256		1,921,256	(3,393,744)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	09/30/2024	06/30/2025	87,180	500,000,000	5162 / 4158	0	7,374,999	0	4,338,934		4,338,934	(3,036,065)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	10/04/2024	02/21/2025	87,047	500,000,000	5457 / 4595	0	6,785,000	0	1,927,885		1,927,885	(4,857,115)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	10/24/2024	03/03/2025	86,140	500,000,000	5514 / 4644	0	6,189,999	0	2,920,000		2,920,000	(3,269,998)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/04/2024	03/12/2025	87,476	500,000,000	5430 / 4573	0	6,820,000	0	2,692,225		2,692,225	(4,127,775)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/12/2024	03/21/2025	83,728	500,000,000	5673 / 4777	0	5,324,997	0	5,607,486		5,607,486	282,489	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Citigroup	E57ODZWZ7FF32TWEFA76	11/14/2024	03/28/2025	83,766	500,000,000	5671 / 4775	0	5,195,000	0	5,870,888		5,870,888	675,888	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	12/03/2024	04/07/2025	82,673	500,000,000	5746 / 4838	0	4,630,000	0	7,340,729		7,340,729	2,710,729	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN70PB21	12/11/2024	04/16/2025	82,099	500,000,000	5756 / 4872	0	5,025,000	0	8,255,074		8,255,074	3,230,074	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN70PB21	12/12/2024	04/25/2025	82,499	500,000,000	5758 / 4849	0	5,410,000	0	8,029,867		8,029,867	2,619,867	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/17/2024	05/02/2025	82,706	500,000,000	5743 / 4836	0	5,790,000	0	8,009,759		8,009,759	2,219,759	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	12/27/2024	05/12/2025	84,004	500,000,000	5655 / 4762	0	6,415,000	0	7,151,136		7,151,136	736,136	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	12/31/2024	05/21/2025	84,838	500,000,000	5599 / 4715	0	6,600,000	0	6,760,085		6,760,085	160,084	0	0	0		Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	124,490,071	0	77,069,652	XXX	77,069,652	(47,420,418)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	124,490,071	0	77,069,652	XXX	77,069,652	(47,420,418)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	124,490,071	0	77,069,652	XXX	77,069,652	(47,420,418)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	124,490,071	0	77,069,652	XXX	77,069,652	(47,420,418)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	CITIGROUP E57ODZWZ7FF32TWEFA76	.08/02/2011	.08/04/2031	0	250,000,000	.....3.455%/- SOFR+26.161	 0	 0	....(5,174,378)	...(12,601,150)	.....	...(12,601,150)	....(7,404,238)	 0	 0	 0	3,209,975	.....	Note 001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/03/2011	.08/05/2041	0	250,000,000	.....3.535%/- SOFR+26.161	 0	 0	....(4,969,389)	...(26,115,775)	.....	...(26,115,775)	...(17,599,143)	 0	 0	 0	5,093,728	.....	Note 001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BARCLAYS CAPITAL .. G5GSEF7VJP5I7OUK5573	.12/05/2011	.12/08/2031	0	500,000,000	.....2.631%/- SOFR+26.161	 0	 0	...(14,541,773)	...(51,075,150)	.....	...(51,075,150)	...(12,155,653)	 0	 0	 0	6,584,540	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	DEUTSCHE BANK SECURITIES 7LTWFZYICNSX8D621K86	.01/23/2012	.01/25/2027	0	250,000,000	.....2.589%/- SOFR+26.161	 0	 0	....(7,323,984)	....(8,709,662)	.....	....(8,709,662)	1,678,711	 0	 0	 0	1,797,782	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	CITIGROUP E57ODZWZ7FF32TWEFA76	.01/23/2012	.01/25/2027	0	250,000,000	.....2.594%/- SOFR+26.161	 0	 0	....(7,312,109)	....(8,686,376)	.....	....(8,686,376)	1,668,030	 0	 0	 0	1,797,782	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BARCLAYS CAPITAL .. G5GSEF7VJP5I7OUK5573	.02/21/2012	.02/23/2032	0	250,000,000	.....2.755%/- SOFR+26.161	 0	 0	....(6,915,285)	...(24,333,389)	.....	...(24,333,389)	....(6,602,890)	 0	 0	 0	3,342,596	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/09/2012	.03/15/2032	0	250,000,000	.....2.741%/- SOFR+26.161	 0	 0	....(6,982,990)	...(24,692,914)	.....	...(24,692,914)	....(6,646,610)	 0	 0	 0	3,354,740	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	DEUTSCHE BANK SECURITIES 7LTWFZYICNSX8D621K86	.03/15/2012	.03/19/2032	0	250,000,000	.....2.958%/- SOFR+26.161	 0	 0	....(6,441,031)	...(21,362,672)	.....	...(21,362,672)	....(7,122,052)	 0	 0	 0	3,358,566	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	.01/05/2021	.08/12/2026	0	250,000,000	... SOFR+26.161/- SOFR + 23.3	 0	 0	 101,062	 131,606	.....	 131,606	..... (122,906)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	.01/06/2021	.08/12/2026	0	250,000,000	... SOFR+26.161/- SOFR + 22.55	 0	 0	110,437	 161,112	.....	 161,112	..... (140,317)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/08/2021	.12/02/2026	0	250,000,000	... SOFR+26.161/- SOFR + 22.4	 0	 0	131,074	198,213	.....	198,213	..... (146,212)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/11/2021	.09/02/2026	0	250,000,000	... SOFR+26.161/- SOFR + 22.15	 0	 0	135,158	175,417	.....	175,417	..... (147,362)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/12/2021	.09/02/2026	0	250,000,000	... SOFR+26.161/- SOFR + 22.05	 0	 0	135,449	189,663	.....	189,663	..... (155,473)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	JP MORGAN SECURITIES 7H6GLXDRUGQFU57RNE97	.01/12/2021	.10/26/2026	0	250,000,000	... SOFR+26.161/- SOFR + 21.8	 0	 0	 121,187	213,950	.....	213,950	..... (139,987)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	JP MORGAN SECURITIES 7H6GLXDRUGQFU57RNE97	.01/13/2021	.01/25/2027	0	250,000,000	... SOFR+26.161/- SOFR + 22.4	 0	 0	107,893	204,596	.....	204,596	..... (117,951)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	JP MORGAN SECURITIES 7H6GLXDRUGQFU57RNE97	.01/13/2021	.01/25/2027	0	250,000,000	... SOFR+26.161/- SOFR + 22.4	 0	 0	101,942	204,596	.....	204,596	..... (117,951)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	.01/14/2021	.07/18/2025	0	283,856,317	... SOFR+26.161/- SOFR + 21.88	 0	 0	130,624	 84,524	.....	 84,524	..... (158,659)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	.01/14/2021	.10/26/2026	0	 55,300,000	... SOFR+26.161/- SOFR + 22.5	 0	 0	 22,882	 40,485	.....	 40,485	..... (27,395)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/15/2021	.03/30/2028	0	120,481,928	... SOFR+26.161/- SOFR + 22.7	 0	 0	 60,940	142,507	.....	142,507	..... (58,574)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	.01/20/2021	.07/09/2030	0	 122,511,485	... SOFR+26.161/- SOFR + 22.75	 0	 0	 46,314	218,468	.....	218,468	..... (52,195)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	.01/19/2021	.01/15/2031	0	 145,985,401	... SOFR+26.161/- SOFR + 23.625	 0	 0	 47,927	216,233	.....	216,233	..... (58,979)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	CITIGROUP E57ODZWZ7FF32TWEFA76	.01/20/2021	.08/04/2031	0	250,000,000	... SOFR+26.161/- SOFR + 24.0	 0	 0	 69,645	347,054	.....	347,054	..... (97,833)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/20/2021	.08/10/2031	0	250,000,000	... SOFR+26.161/- SOFR + 24.0	 0	 0	 78,833	350,798	.....	350,798	..... (86,333)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	.01/22/2021	.12/07/2031	0	250,000,000	... SOFR+26.161/- SOFR + 24.5	 0	 0	 62,265	283,700	.....	283,700	..... (65,080)	 0	 0	 0	 0	.....	Note 0001 .....
INTEREST RATE SWAP ..	INSURANCE LIABILITY HEDGE	Ex 5	Duration.....	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	.01/25/2021	.12/07/2031	0	250,000,000	... SOFR+26.161/- SOFR + 24.75	 0	 0	56,217	245,537	.....	245,537	.....(59,645)	 0	 0	 0	 0	.....	Note 0001 .....
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(58,141,090)	(174,168,629)	XXX	(174,168,629)	(55,936,697)	0	0	0	28,539,709	XXX	XXX
CROSS CURRENCY SWAP ..	FA HEDGE	Ex 7	Currency.....	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	.01/12/2016	.01/15/2031	0	 145,985,401	..... 3.05% NOK RATE/(SOFR+26.161 + 1.46%)	 0	 0	....(4,471,402)	...(49,929,322)	.....	...(49,929,322)	....(1,634,517)	...(14,119,679)	 0	 0	1,794,468	.....	Note 0002 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	03/18/2016	03/30/2028	0	120,481,928	2.72% NOK RATE/(SOFR+26.161 + 1.56%)	0	0	(4,317,088)	(42,505,103)		(42,505,103)	987,987	(10,861,291)	0	0	1,085,437		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(SOFR+26.161 + 1.25%)	0	0	(2,577,344)	(6,017,681)		(6,017,681)	1,736,612	(3,415,000)	0	0	372,935		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/11/2017	07/18/2025	0	283,856,317	0.39% CHF RATE/(SOFR+26.161 + .948%)	0	0	(14,471,696)	17,694,676		17,694,676	7,076,229	(23,739,124)	0	0	1,047,970		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(SOFR+26.161 + .99%)	0	0	(4,065,690)	(45,700,759)		(45,700,759)	(1,321,294)	(10,861,291)	0	0	1,439,613		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/06/2020	07/14/2028	0	309,182,967	0.125% CHF RATE/(2.4716%)	0	0	(7,222,367)	39,615,875		39,615,875	13,522,815	(25,897,226)	0	0	2,907,383		Note 0002
CROSS CURRENCY SWAP	C5793#AK9, MCCAIN FOODS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	35,458	591,481		591,481	(280,485)	597,540	0	0	96,880		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	247,585	1,302,365		1,302,365	11,041	267,600	0	0	152,459		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2019	01/10/2029	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	412,043	2,747,578		2,747,578	27,184	446,000	0	0	265,193		Note 0002
CROSS CURRENCY SWAP	G6655@AB2, NORTHERN GAS NETWORKS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031	0	23,778,000	4.38% USD/(2.97% GBP)	0	0	361,702	2,859,251		2,859,251	120,189	401,400	0	0	291,950		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY INCOME	Sch D	Currency	CITIGROUP E57ODZWZ7FF32TWEFA76	05/20/2019	05/20/2034	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	388,813	3,599,667		3,599,667	319,735	512,900	0	0	457,844		Note 0002
CROSS CURRENCY SWAP	74726MA*0, QANTAS AIRWAYS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2031	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	93,509	3,719,136		3,719,136	(1,254,005)	3,120,000	0	0	438,071		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/05/2019	06/05/2034	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	246,090	1,051,730		1,051,730	(506,847)	683,000	0	0	171,378		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/01/2029	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	953,135	3,627,075		3,627,075	(1,195,863)	2,390,500	0	0	420,759		Note 0002
CROSS CURRENCY SWAP	G1737@AE9, BROOKFIELD UTILITIES	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/19/2020	02/19/2030	0	40,973,400	3.09% USD/(2.2% GBP)	0	0	324,628	124,285		124,285	431,536	758,200	0	0	464,453		Note 0002
CROSS CURRENCY SWAP	99B00S031, MCCAIN FOODS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/17/2020	01/17/2028	0	15,224,176	2.79% USD/(3.08% CAD)	0	0	(18,904)	576,419		576,419	(309,272)	1,195,079	0	0	132,865		Note 0002
CROSS CURRENCY SWAP	J3891#AA0, ELI LILLY	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/25/2019	11/15/2029	0	34,967,963	2.87% USD/(0.42% JPY)	0	0	901,180	8,764,473		8,764,473	295,361	2,784,443	0	0	386,104		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/27/2020	02/27/2035	0	45,080,000	2.68% USD/(1.89% GBP)	0	0	396,767	3,746,611		3,746,611	594,284	780,500	0	0	718,612		Note 0002
CROSS CURRENCY SWAP	G3301*AA1, FIL LIMITED	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/26/2020	03/26/2025	0	74,163,000	2.73% USD/(2.55% GBP)	0	0	167,224	431,312		431,312	87,496	1,315,700	0	0	178,945		Note 0002
CROSS CURRENCY SWAP	99B00S050, DYSON FINANCE	Sch D	Currency	BARCLAYS G5GSEF7VJP5I7OUK5573	04/08/2020	02/12/2030	0	100,642,011	4.14% USD/(2.62 JPY)	0	0	2,272,282	22,073,927		22,073,927	2,533,941	8,112,257	0	0	1,138,695		Note 0002
CROSS CURRENCY SWAP	B1401#AG2, BRUSSELS AIRPORT	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/08/2020	12/08/2030	0	4,730,000	3.9% USD/(2.43% EUR)	0	0	80,533	476,930		476,930	(116,688)	273,200	0	0	53,517		Note 0002
CROSS CURRENCY SWAP	BBE7TTF5, CAPITAL INVESTORS EUROPE	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2031	0	23,267,400	3.135% USD/(1.48% EUR)	0	0	433,924	3,161,144		3,161,144	(713,829)	1,297,700	0	0	295,193		Note 0002
CROSS CURRENCY SWAP	BBE0C8KH0, BID CORP FOODSERVICE	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/10/2022	03/10/2027	0	16,864,500	3.295% USD/(1.65% EUR)	0	0	293,115	1,169,937		1,169,937	(197,298)	1,024,500	0	0	124,759		Note 0002
CROSS CURRENCY SWAP	BBE0DTN#8, BROOKFIELD UTILITIES	Sch D	Currency	CITIGROUP E57ODZWZ7FF32TWEFA76	04/11/2023	04/11/2043	0	18,109,500	5.862% USD/(4.77% GBP)	0	0	175,508	1,681,367		1,681,367	840,222	334,500	0	0	387,218		Note 0002
CROSS CURRENCY SWAP	BBE0FFTA7, The 1887 Company Limited	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2032	0	22,417,500	5.6305% USD/(6.17% GBP)	0	0	(372,924)	(5,423,998)		(5,423,998)	1,154,344	468,300	0	0	315,889		Note 0002
CROSS CURRENCY SWAP	G2956@AV3, ASSOCIATED BRITISH PORTS	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	08/16/2040	0	12,346,000	5.4745% USD/(5.40% GBP)	0	0	(3,188)	(165,580)		(165,580)	626,455	223,000	0	0	244,092		Note 0002
CROSS CURRENCY SWAP	BBE0H1GL6, Brussels Airport Company NV	Sch D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2033	0	5,377,500	5.47% USD/(4.440% EUR)	0	0	58,793	(149,322)		(149,322)	(96,443)	341,500	0	0	76,840		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CROSS CURRENCY SWAP	BBE0HFYP6, BID CORP FOODSERVICE EUR LTD.	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2023	06/01/2030	0	11,664,400	5.6% USD/ (4.75% EUR)	0	0	86,553	(399,812)		(399,812)	(93,020)	751,300	0	0	135,769		Note 0002
CROSS CURRENCY SWAP	883556B*2, THERMO FISHER SCIENTIFIC	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/06/2023	09/06/2035	0	13,717,421	5.63%USD/ (5.63%JPY)	0	0	575,399	1,594,521		1,594,521	55,499	1,457,728	0	0	224,225		Note 0002
CROSS CURRENCY SWAP	19046FAX0, COSTAL GASLINK PIPELINE	Sch D	Currency	RBC ES7IP3U3RHIGC71XBU11	06/04/2024	06/30/2049	0	21,915,407	5.857%USD/(5.857%CAD)	0	0	73,124	(711,574)		(711,574)	(1,766,122)	1,054,548	0	0	542,515		Note 0002
CROSS CURRENCY SWAP	W3569*AA0, NORDIQUS HOLDING	Sch D	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/25/2024	10/03/2034	0	26,845,018	5.857%USD/(5.857%CAD)	0	0	153,610	656,308		656,308	93,092	563,216	0	0	419,368		Note 0003
CROSS CURRENCY SWAP	BBE0RMQC8, METTLER - TOLDEO INTERNATIONAL	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/25/2024	10/03/2034	0	10,527,000	3.8%USD/(5.685% EUR)	0	0	0	(61,124)		(61,124)	(232,124)	171,000	0	0	170,768		Note 0003
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2021	03/19/2036	0	12,140,000	2.71% USD / (1.06% EUR)	0	0	216,229	1,528,681		1,528,681	(293,812)	349,000	0	0	203,340		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2031	0	3,675,300	2.73% USD / (1.24% EUR)	0	0	60,226	460,864		460,864	(10,534)	104,700	0	0	45,239		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/21/2033	0	3,676,140	2.83% USD / (1.27% EUR)	0	0	63,155	470,723		470,723	(41,207)	104,700	0	0	52,193		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/21/2036	0	3,675,300	3.05% USD / (1.41% EUR)	0	0	66,619	494,434		494,434	(85,792)	104,700	0	0	61,122		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2020	10/29/2035	0	5,872,500	3.04% USD / (1.7% EUR)	0	0	89,131	441,367		441,367	(101,438)	174,500	0	0	96,642		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2020	10/29/2040	0	7,047,000	3.42% USD / (1.98% EUR)	0	0	116,375	568,270		568,270	(219,455)	209,400	0	0	140,226		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/21/2036	0	13,070,300	3.68% USD / (2.93% EUR)	0	0	110,382	1,290,059		1,290,059	851,155	(425,000)	0	0	217,366		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/13/2021	01/31/2031	0	14,036,400	2.77% USD / (1.37% EUR)	0	0	214,338	1,140,474		1,140,474	5,368	418,800	0	0	173,161		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/30/2020	01/07/2031	0	11,697,000	3.07% USD / (1.62% EUR)	0	0	186,014	990,745		990,745	11,058	349,000	0	0	143,520		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	01/07/2033	0	11,698,000	3.16% USD / (1.65% EUR)	0	0	193,187	1,026,133		1,026,133	(93,889)	349,000	0	0	165,689		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/08/2020	12/08/2035	0	13,120,200	4.12% USD / (2.55% EUR)	0	0	236,710	1,319,935		1,319,935	(194,599)	387,390	0	0	217,004		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/23/2021	03/23/2036	0	8,360,400	2.72% USD / (3mo NZD BANK BILL)	0	0	(322,339)	(580,338)		(580,338)	(231,762)	907,200	0	0	140,101		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/15/2021	04/15/2036	0	35,282,000	3.725% USD / (4.06% AUD)	0	0	147,071	6,497,949		6,497,949	(1,651,324)	2,875,000	0	0	592,903		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/23/2021	07/23/2031	0	14,510,400	2.9275% USD / (1.24% EUR)	0	0	266,757	1,821,185		1,821,185	(87,962)	418,800	0	0	185,847		Note 0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	(27,145,773)	(12,327,726)	XXX	(12,327,726)	18,652,022	(51,240,810)	0	0	19,386,520	XXX	XXX
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2028	0	236,979,537	(SPTR)/FEDL01 + 57	0	0	(46,939,925)	3,857,210		3,857,210	12,379,031	0	0	0	2,183,963		Note 0001
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	06/14/2022	06/12/2028	0	321,752,796	(SPTR)/FEDL01 + 57	0	0	(62,840,538)	7,956,531		7,956,531	15,908,085	0	0	0	2,987,850		Note 0001
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIGROUP E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2027	0	251,754,152	(SPTR)/FEDL01 + 52	0	0	(46,032,367)	6,916,222		6,916,222	9,636,285	0	0	0	1,971,114		Note 0001
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/15/2022	06/13/2025	0	335,671,140	(SPTR)/FEDL01 + 43	0	0	(61,637,142)	9,220,485		9,220,485	12,848,116	0	0	0	1,125,018		Note 0001
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIGROUP E57ODZWZ7FF32TWEFA76	03/28/2023	03/22/2030	0	312,144,430	(SPTR)/FEDL01 + 53	0	0	(53,190,617)	8,106,013		8,106,013	7,914,056	0	0	0	3,567,422		Note 0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/30/2023	03/28/2029	0	305,290,275	(SPTR)/FEDL01 + 50	0	0	(45,863,433)	1,280,780		1,280,780	603,577	0	0	0	3,143,562		Note 0001
TOTAL RETURN SWAPS	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/31/2023	03/29/2030	0	301,010,774	(SPTR)/FEDL01 + 52.5	0	0	(46,003,454)	1,268,757		1,268,757	1,264,013	0	0	0	3,446,486		Note 0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(362,507,476)	38,605,998	XXX	38,605,998	60,553,163	0	0	0	18,425,415	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(447,794,339)	(147,890,357)	XXX	(147,890,357)	23,268,488	(51,240,810)	0	0	66,351,644	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(58,141,090)	(174,168,629)	XXX	(174,168,629)	(55,936,697)	0	0	0	28,539,709	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	(27,145,773)	(12,327,726)	XXX	(12,327,726)	18,652,022	(51,240,810)	0	0	19,386,520	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(362,507,476)	38,605,998	XXX	38,605,998	60,553,163	0	0	0	18,425,415	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(447,794,339)	(147,890,357)	XXX	(147,890,357)	23,268,488	(51,240,810)	0	0	66,351,644	XXX	XXX
US TREAURY NOTE 912803FE	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	11/22/2024	05/28/2025	0	32,197,647	33.572	0	0	0	(1,374,529)		(1,374,529)	(1,374,529)	0	0	0	102,513		Note 0001
US TREAURY NOTE 912834MZ	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Wells Fargo VYVVCKR63DVZZN70PB21	12/11/2024	12/12/2025	0	40,416,015	42.555	0	0	0	(2,139,208)		(2,139,208)	(2,139,208)	0	0	0	196,750		Note 0001
US TREAURY NOTE 912834NF	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/11/2024	06/12/2025	0	58,571,058	41.236	0	0	0	(3,283,635)		(3,283,635)	(3,283,635)	0	0	0	195,704		Note 0001
US TREAURY NOTE 912834QH	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/11/2024	09/12/2025	0	17,660,683	37.529	0	0	0	(1,103,630)		(1,103,630)	(1,103,630)	0	0	0	73,808		Note 0001
US TREAURY NOTE 912834QP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/11/2024	09/12/2025	0	20,949,400	37.164	0	0	0	(1,349,001)		(1,349,001)	(1,349,001)	0	0	0	87,552		Note 0001
US TREAURY NOTE 912834RR	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/11/2024	09/12/2025	0	16,658,554	35.529	0	0	0	(1,106,164)		(1,106,164)	(1,106,164)	0	0	0	69,620		Note 0001
US TREAURY NOTE 912834NV	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Wells Fargo VYVVCKR63DVZZN70PB21	12/12/2024	11/12/2025	0	38,788,281	40.608	0	0	0	(1,819,610)		(1,819,610)	(1,819,610)	0	0	0	162,104		Note 0001
US TREAURY NOTE 912834SZ	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/11/2024	09/12/2025	0	16,475,121	35.155	0	0	0	(1,102,334)		(1,102,334)	(1,102,334)	0	0	0	76,647		Note 0001
US TREAURY NOTE 912834LB	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/16/2024	01/22/2026	0	33,135,485	45.563	0	0	0	(1,036,761)		(1,036,761)	(1,036,761)	0	0	0	170,597		Note 0001
US TREAURY NOTE 912834LR	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/16/2024	01/22/2026	0	32,302,902	44.450	0	0	0	(1,034,404)		(1,034,404)	(1,034,404)	0	0	0	166,311		Note 0001
US TREAURY NOTE 912834MD	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/16/2024	02/19/2026	0	31,601,814	43.424	0	0	0	(966,106)		(966,106)	(966,106)	0	0	0	168,484		Note 0001
US TREAURY NOTE 912834PB	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/16/2024	02/19/2026	0	29,062,995	39.992	0	0	0	(930,687)		(930,687)	(930,687)	0	0	0	154,949		Note 0001
US TREAURY NOTE 912834PZ	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/16/2024	03/18/2026	0	18,250,615	37.791	0	0	0	(645,003)		(645,003)	(645,003)	0	0	0	100,418		Note 0001
US TREAURY NOTE 912834MD	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E57ODZWZ7FF32TWEFA76	12/17/2024	06/17/2026	0	21,369,653	44.250	0	0	0	(755,510)		(755,510)	(755,510)	0	0	0	129,117		Note 0001
US TREAURY NOTE 912834MT	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E57ODZWZ7FF32TWEFA76	12/17/2024	06/17/2026	0	20,936,751	43.346	0	0	0	(736,403)		(736,403)	(736,403)	0	0	0	126,502		Note 0001
US TREAURY NOTE 912834NF	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E57ODZWZ7FF32TWEFA76	12/17/2024	06/17/2026	0	12,244,770	42.312	0	0	0	(448,828)		(448,828)	(448,828)	0	0	0	73,984		Note 0001
US TREAURY NOTE 912834MT	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/19/2024	11/07/2025	0	57,013,264	40.806	0	0	0	(115,700)		(115,700)	(115,700)	0	0	0	263,136		Note 0001
US TREAURY NOTE 912834MZ	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/19/2024	11/07/2025	0	40,172,527	40.320	0	0	0	(147,168)		(147,168)	(147,168)	0	0	0	185,410		Note 0001
US TREAURY NOTE 912834LB	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/19/2024	08/08/2025	0	10,820,470	43.690	0	0	0	(102,029)		(102,029)	(102,029)	0	0	0	42,003		Note 0001
US TREAURY NOTE 912834LX	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/19/2024	08/08/2025	0	20,805,113	42.014	0	0	0	(201,824)		(201,824)	(201,824)	0	0	0	80,762		Note 0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
US TREAURY NOTE 912834NV	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	12/19/2024	08/08/2025	0	19,152,239	38.599	0	0	0	(147,493)		(147,493)	(147,493)	0	0	0	74,345		Note 0001
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/19/2024	04/16/2029	0	7,222,950	AUD / 1.1465	0	0	0	(421,331)		(421,331)	0	(421,331)	0	0	74,829		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027	0	870,750	EUR / 1.161	0	0	0	(61,033)		(61,033)	0	(61,033)	0	0	7,271		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2024	07/15/2027	0	3,369,600	EUR / 1.1232	0	0	0	(130,734)		(130,734)	0	(130,734)	0	0	26,835		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/26/2024	10/27/2025	0	223,312	EUR / 1.101758119	0	0	0	(9,922)		(9,922)	0	(9,922)	0	0	1,012		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/25/2024	07/13/2027	0	2,214,500	EUR / 1.10725	0	0	0	(55,256)		(55,256)	0	(55,256)	0	0	17,617		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/17/2024	10/27/2025	0	147,034	EUR / 1.094710605	0	0	0	(5,628)		(5,628)	0	(5,628)	0	0	667		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	08/15/2025	0	8,972,011	EUR / 1.1282	0	0	0	(636,871)		(636,871)	0	(636,871)	0	0	35,377		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	07/15/2025	0	3,381,000	EUR / 1.127	0	0	0	(242,628)		(242,628)	0	(242,628)	0	0	12,388		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/26/2024	02/18/2025	0	4,432,532	EUR / 1.0429486	0	0	0	(22,114)		(22,114)	0	(22,114)	0	0	8,120		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2024	01/15/2025	0	358,598	EUR / 1.086661	0	0	0	(16,608)		(16,608)	0	(16,608)	0	0	363		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/09/2024	08/15/2028	0	868,988	EUR / 1.15865	0	0	0	(59,271)		(59,271)	0	(59,271)	0	0	8,272		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	12/16/2025	0	45,456	EUR / 1.121559988	0	0	0	(2,656)		(2,656)	0	(2,656)	0	0	223		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/04/2024	04/15/2025	0	1,117,750	EUR / 1.11775	0	0	0	(76,956)		(76,956)	0	(76,956)	0	0	2,998		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	02/18/2025	0	18,193,635	EUR / 1.2009	0	0	0	(2,471,795)		(2,471,795)	0	(1,299,956)	0	0	33,330		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/17/2025	0	55,574	EUR / 1.110159925	0	0	0	(3,556)		(3,556)	0	(3,556)	0	0	127		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/01/2024	07/20/2027	0	1,689,300	EUR / 1.1262	0	0	0	(69,867)		(69,867)	0	(69,867)	0	0	13,490		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/19/2024	10/15/2027	0	6,487,590	EUR / 1.11855	0	0	0	(225,782)		(225,782)	0	(225,782)	0	0	54,173		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	05/14/2024	01/20/2026	0	3,615,138	EUR / 1.11235	0	0	0	(175,915)		(175,915)	0	(175,915)	0	0	18,564		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	10/15/2025	0	5,712,380	EUR / 1.2154	0	0	0	(767,817)		(767,817)	0	(391,704)	0	0	25,371		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/05/2024	07/15/2025	0	3,368,580	EUR / 1.12286	0	0	0	(230,208)		(230,208)	0	(230,208)	0	0	12,342		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2025	0	62,578	EUR / 1.114060021	0	0	0	(3,916)		(3,916)	0	(3,916)	0	0	212		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/25/2024	03/13/2028	0	560,285	EUR / 1.12057	0	0	0	(20,474)		(20,474)	0	(20,474)	0	0	5,011		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	04/15/2025	0	1,171,647	EUR / 1.115854	0	0	0	(78,813)		(78,813)	0	(78,813)	0	0	3,142		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	04/15/2025	0	2,949,188	EUR / 1.1235	0	0	0	(217,104)		(217,104)	0	(217,104)	0	0	7,909		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026	0	2,036,124	EUR / 1.13118	0	0	0	(101,401)		(101,401)	0	(101,401)	0	0	13,617		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/27/2024	04/18/2028	0	567,250	EUR / 1.1345	0	0	0	(27,439)		(27,439)	0	(27,439)	0	0	5,151		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	0	1,499,875	EUR / 1.1999	0	0	0	(204,457)		(204,457)	0	(106,918)	0	0	1,520		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	0	1,799,850	EUR / 1.1999	0	0	0	(245,349)		(245,349)	0	(128,302)	0	0	1,824		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/04/2024	04/15/2025	0	1,453,075	EUR / 1.11775	0	0	0	(100,043)		(100,043)	0	(100,043)	0	0	3,897		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/01/2024	07/20/2028	0	1,140,320	EUR / 1.14032	0	0	0	(60,698)		(60,698)	0	(60,698)	0	0	10,748		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/10/2024	03/20/2025	0	987,716	EUR / 1.057592002	0	0	0	(17,087)		(17,087)	0	(17,087)	0	0	2,298		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	09/16/2025	0	45,761	EUR / 1.117860057	0	0	0	(2,771)		(2,771)	0	(2,771)	0	0	193		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,587,213	EUR / 1.215600003	0	0	0	(177,547)		(177,547)	0	(77,772)	0	0	11,308		Note 0002
EUR-USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/06/2023	06/15/2027	0	5,821,988	EUR / 1.10895	0	0	0	(153,971)		(153,971)	0	(312,709)	0	0	45,609		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	02/25/2026	0	2,346,318	EUR / 1.272099997	0	0	0	(43,741)		(43,741)	0	(53,517)	0	0	12,599		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	08/18/2025	0	350,163	EUR / 1.298799985	0	0	0	(13,276)		(13,276)	0	(13,276)	0	0	1,390		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	12/11/2024	03/20/2025	0	667,472	GBP / 1.275819698	0	0	0	(13,021)		(13,021)	0	(13,021)	0	0	1,553		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	02/14/2025	0	368,601	GBP / 1.299300005	0	0	0	(13,635)		(13,635)	0	(13,635)	0	0	647		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	11/17/2025	0	343,225	GBP / 1.298200017	0	0	0	(13,043)		(13,043)	0	(13,043)	0	0	1,609		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	04/16/2026	0	217,809	GBP / 1.297399994	0	0	0	(8,251)		(8,251)	0	(8,251)	0	0	1,237		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	02/25/2026	0	2,902,614	GBP / 1.258965003	0	0	0	(24,393)		(24,393)	0	(24,393)	0	0	15,587		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	01/08/2025	0	2,364,857	GBP / 1.248197002	0	0	0	6,473		6,473	0	6,473	0	0	1,751		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	10/28/2025	0	201,198	GBP / 1.356450013	0	0	0	(15,935)		(15,935)	0	(4,154)	0	0	914		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/04/2024	05/15/2025	0	67,622,448	GBP / 1.31101	0	0	0	(3,127,162)		(3,127,162)	0	(3,127,162)	0	0	205,628		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	05/16/2025	0	359,293	GBP / 1.299200016	0	0	0	(13,503)		(13,503)	0	(13,503)	0	0	1,097		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	02/17/2026	0	337,400	GBP / 1.29770001	0	0	0	(12,816)		(12,816)	0	(12,816)	0	0	1,795		Note 0002
GBP-USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	01/08/2025	0	48,231,736	GBP / 1.248197	0	0	0	132,020		132,020	0	132,020	0	0	35,703		Note 0002
USD-AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/15/2023	12/21/2026	0	18,585,968	GBP / 1.495752064	0	0	0	1,308,891		1,308,891	0	1,709,012	0	0	130,519		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2022	01/11/2027	0	1,572,851	GBP / 0.830151086	0	0	0	163,184		163,184	0	77,772	0	0	11,205		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,285,935	GBP / 0.816526496	0	0	0	193,101		193,101	0	89,804	0	0	3,449		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2022	07/06/2027	0	6,466,880	AUD / 1.1548	0	0	0	420,996		420,996	0	333,556	0	0	51,251		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	01/02/2024	07/20/2028	0	1,174,300	AUD / 1.1743	0	0	0	94,678		94,678	0	94,678	0	0	11,068		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/16/2024	01/18/2028	0	1,430,302	AUD / 1.1544	0	0	0	92,650		92,650	0	92,650	0	0	12,488		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	08/22/2029	0	9,418,146	AUD / 1.1843	0	0	0	832,451		832,451	0	832,451	0	0	101,478		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	07/16/2029	0	3,557,100	AUD / 1.1857	0	0	0	318,234		318,234	0	318,234	0	0	37,906		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	08/15/2025	0	9,789,846	EUR / 1.23104	0	0	0	1,454,706		1,454,706	0	669,937	0	0	38,602		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2024	01/16/2025	0	78,107	EUR / 1.094100096	0	0	0	4,121		4,121	0	4,121	0	0	82		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2024	02/14/2025	0	78,009	EUR / 1.095599957	0	0	0	4,131		4,131	0	4,131	0	0	137		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025	0	28,927,849	EUR / 1.08702	0	0	0	1,098,589		1,098,589	0	1,098,589	0	0	104,356		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/17/2023	01/21/2028	0	1,701,300	EUR / 1.1342	0	0	0	81,867		81,867	0	89,345	0	0	14,874		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	06/16/2025	0	31,998	EUR / 1.091555669	0	0	0	1,384		1,384	0	1,384	0	0	108		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/17/2024	02/24/2027	0	2,246,040	EUR / 1.12302	0	0	0	86,796		86,796	0	86,796	0	0	16,469		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	07/15/2025	0	3,688,350	EUR / 1.22945	0	0	0	549,978		549,978	0	254,101	0	0	13,514		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/04/2024	07/16/2029	0	1,523,795	EUR / 1.17215	0	0	0	120,286		120,286	0	120,286	0	0	16,238		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	3,214,838	EUR / 1.2247	0	0	0	482,754		482,754	0	224,510	0	0	8,621		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/04/2024	01/16/2029	0	1,165,050	EUR / 1.16505	0	0	0	85,428		85,428	0	85,428	0	0	11,718		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/11/2024	01/15/2025	0	15,734,742	EUR / 1.09836	0	0	0	888,560		888,560	0	888,560	0	0	15,949		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025	0	519,675	EUR / 1.097049991	0	0	0	19,437		19,437	0	19,437	0	0	2,544		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/17/2023	04/21/2027	0	560,450	EUR / 1.1209	0	0	0	20,639		20,639	0	29,782	0	0	4,254		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,224,700	EUR / 1.2247	0	0	0	183,906		183,906	0	85,528	0	0	3,284		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	0	640,875	EUR / 1.106650006	0	0	0	35,014		35,014	0	35,014	0	0	2,354		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/20/2023	10/15/2026	0	2,007,828	EUR / 1.11546	0	0	0	73,105		73,105	0	115,812	0	0	13,428		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	10/15/2027	0	844,163	EUR / 1.12555	0	0	0	34,446		34,446	0	44,673	0	0	7,049		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2024	07/16/2025	0	140,543	EUR / 1.102700052	0	0	0	7,203		7,203	0	7,203	0	0	516		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE81BXP4R0TD8PU41	09/09/2024	03/20/2025	0	12,365,510	EUR / 1.112473	0	0	0	813,386		813,386	0	813,386	0	0	28,764		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	05/09/2024	02/24/2028	0	4,822,860	EUR / 1.1483	0	0	0	288,447		288,447	0	288,447	0	0	42,803		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	07/16/2029	0	3,112,463	EUR / 1.1857	0	0	0	278,454		278,454	0	278,454	0	0	33,168		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	10/15/2025	0	5,801,398	EUR / 1.23434	0	0	0	856,835		856,835	0	391,704	0	0	25,766		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/26/2023	04/29/2027	0	3,353,550	EUR / 1.11785	0	0	0	114,684		114,684	0	178,691	0	0	25,573		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/10/2023	04/18/2028	0	2,270,000	EUR / 1.135	0	0	0	110,756		110,756	0	119,127	0	0	20,614		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	03/17/2025	0	248,816	EUR / 1.100649996	0	0	0	13,909		13,909	0	13,909	0	0	568		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2024	12/16/2025	0	792,373	EUR / 1.109499987	0	0	0	38,195		38,195	0	38,195	0	0	3,880		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	07/15/2025	0	3,688,350	EUR / 1.22945	0	0	0	549,978		549,978	0	254,101	0	0	13,514		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/10/2023	01/18/2028	0	848,700	EUR / 1.1316	0	0	0	38,983		38,983	0	44,673	0	0	7,410		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/10/2024	10/15/2027	0	6,574,590	EUR / 1.13355	0	0	0	312,782		312,782	0	312,782	0	0	54,899		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2024	04/16/2025	0	77,998	EUR / 1.098500075	0	0	0	4,093		4,093	0	4,093	0	0	210		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2024	05/16/2025	0	77,862	EUR / 1.099900028	0	0	0	4,058		4,058	0	4,058	0	0	238		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	03/17/2025	0	25,221	EUR / 1.086168479	0	0	0	1,092		1,092	0	1,092	0	0	58		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/06/2023	06/15/2028	0	4,814,537	EUR / 1.1455	0	0	0	276,885		276,885	0	250,346	0	0	44,762		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/02/2024	07/20/2027	0	1,735,965	EUR / 1.15731	0	0	0	116,532		116,532	0	116,532	0	0	13,862		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	06/16/2025	0	240,997	EUR / 1.105249998	0	0	0	13,279		13,279	0	13,279	0	0	815		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/08/2024	07/09/2025	0	16,106,487	EUR / 1.08702	0	0	0	611,674		611,674	0	611,674	0	0	58,103		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2025	0	40,210,619	EUR / 1.09705	0	0	0	1,503,957		1,503,957	0	1,503,957	0	0	196,879		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	04/16/2029	0	1,225,564	EUR / 1.167204	0	0	0	91,961		91,961	0	91,961	0	0	12,697		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	0	1,924,634	EUR / 1.060694999	0	0	0	37,987		37,987	0	37,987	0	0	4,698		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	02/18/2025	0	5,192,225	EUR / 1.2217	0	0	0	781,808		781,808	0	364,674	0	0	9,512		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	01/15/2025	0	1,525,013	EUR / 1.22001	0	0	0	229,595		229,595	0	106,918	0	0	1,546		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/06/2023	09/15/2028	0	5,572,165	EUR / 1.1489	0	0	0	335,998		335,998	0	288,883	0	0	53,661		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	05/15/2028	0	11,637,000	EUR / 1.1637	0	0	0	840,779		840,779	0	840,779	0	0	106,855		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2024	09/16/2025	0	817,114	EUR / 1.105400007	0	0	0	40,825		40,825	0	40,825	0	0	3,442		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/16/2024	04/18/2028	0	571,950	EUR / 1.1439	0	0	0	32,139		32,139	0	32,139	0	0	5,194		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/17/2024	02/24/2027	0	280,755	EUR / 1.12302	0	0	0	10,849		10,849	0	10,849	0	0	2,059		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	04/16/2025	0	245,455	EUR / 1.102149994	0	0	0	13,652		13,652	0	13,652	0	0	661		Note 0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	01/15/2025	0	1,830,015	EUR / 1.22001	0	0	0	275,514		275,514	0	128,302	0	0	1,855		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	12/16/2025	0	38,363	EUR / 1.102544471	0	0	0	1,619		1,619	0	1,619	0	0	188		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2024	06/16/2025	0	920,315	EUR / 1.101369995	0	0	0	47,646		47,646	0	47,646	0	0	3,113		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/20/2023	01/20/2026	0	3,601,195	EUR / 1.10806	0	0	0	161,972		161,972	0	263,131	0	0	18,493		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/13/2023	07/13/2027	0	2,273,100	EUR / 1.13655	0	0	0	113,856		113,856	0	119,127	0	0	18,083		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/05/2024	04/16/2029	0	3,505,530	EUR / 1.16851	0	0	0	266,664		266,664	0	266,664	0	0	36,317		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	07/16/2025	0	35,400	EUR / 1.093384065	0	0	0	1,528		1,528	0	1,528	0	0	130		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025	0	725,756	EUR / 1.061628002	0	0	0	10,863		10,863	0	10,863	0	0	2,618		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/21/2024	05/15/2025	0	421,590	EUR / 1.264050005	0	0	0	4,558		4,558	0	4,558	0	0	1,282		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	12/09/2024	03/20/2025	0	13,825,354	EUR / 1.276235	0	0	0	274,106		274,106	0	274,106	0	0	32,160		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	01/16/2025	0	1,177,881	EUR / 1.269950003	0	0	0	17,092		17,092	0	17,092	0	0	1,233		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	02/14/2025	0	2,152,083	EUR / 1.270149994	0	0	0	32,048		32,048	0	32,048	0	0	3,778		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	03/20/2025	0	5,501,764	EUR / 1.3081231	0	0	0	240,537		240,537	0	240,537	0	0	12,798		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	01/15/2027	0	159,396	EUR / 1.273100063	0	0	0	3,197		3,197	0	3,197	0	0	1,139		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	07/16/2025	0	165,660	EUR / 1.27055003	0	0	0	2,704		2,704	0	2,704	0	0	609		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,767,139	EUR / 1.353399998	0	0	0	138,186		138,186	0	38,953	0	0	12,589		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	10/16/2026	0	159,413	EUR / 1.271250059	0	0	0	2,945		2,945	0	2,945	0	0	1,067		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	11/16/2026	0	159,329	EUR / 1.271249987	0	0	0	2,953		2,953	0	2,953	0	0	1,091		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	12/16/2026	0	159,255	EUR / 1.271349978	0	0	0	2,974		2,974	0	2,974	0	0	1,114		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	01/15/2027	0	159,177	EUR / 1.271350029	0	0	0	2,978		2,978	0	2,978	0	0	1,137		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/09/2024	03/20/2025	0	23,473,170	EUR / 1.30774	0	0	0	1,019,671		1,019,671	0	1,019,671	0	0	54,602		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	03/17/2025	0	171,384	EUR / 1.270250044	0	0	0	2,603		2,603	0	2,603	0	0	391		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/21/2024	05/15/2025	0	856,139	EUR / 1.264049994	0	0	0	9,257		9,257	0	9,257	0	0	2,603		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/23/2024	11/17/2025	0	1,302,368	EUR / 1.270749994	0	0	0	22,427		22,427	0	22,427	0	0	6,107		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/21/2024	05/15/2025	0	56,302,411	EUR / 1.26405	0	0	0	608,742		608,742	0	608,742	0	0	171,205		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/26/2021	10/28/2025	0	11,637,335	EUR / 1.3388	0	0	0	780,410		780,410	0	243,424	0	0	52,840		Note 0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	03/16/2026	0	160,987	EUR / 1.270849983	0	0	0	2,852		2,852	0	2,852	0	0	884		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	08/18/2025	0	1,560,712	EUR / 1.270650005	0	0	0	25,907		25,907	0	25,907	0	0	6,195		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	07/16/2025	0	165,862	EUR / 1.272100064	0	0	0	2,906		2,906	0	2,906	0	0	609		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2026	0	160,578	EUR / 1.270950068	0	0	0	2,868		2,868	0	2,868	0	0	912		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	05/18/2026	0	160,236	EUR / 1.270949991	0	0	0	2,872		2,872	0	2,872	0	0	941		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	06/16/2026	0	160,001	EUR / 1.271050056	0	0	0	2,890		2,890	0	2,890	0	0	966		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	07/16/2026	0	159,777	EUR / 1.271050028	0	0	0	2,896		2,896	0	2,896	0	0	991		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	09/16/2025	0	162,982	EUR / 1.27065005	0	0	0	2,734		2,734	0	2,734	0	0	686		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	01/16/2026	0	159,932	EUR / 1.27230001	0	0	0	2,993		2,993	0	2,993	0	0	817		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	11/17/2025	0	1,303,956	EUR / 1.272299998	0	0	0	24,016		24,016	0	24,016	0	0	6,114		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	01/16/2026	0	159,750	EUR / 1.270850084	0	0	0	2,811		2,811	0	2,811	0	0	816		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	02/17/2026	0	390,364	EUR / 1.27085	0	0	0	6,894		6,894	0	6,894	0	0	2,076		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/23/2021	10/28/2025	0	500,251	EUR / 1.4052	0	0	0	55,600		55,600	0	9,970	0	0	2,271		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/01/2022	02/25/2026	0	97,740,839	EUR / 1.2457	0	0	0	(210,657)		(210,657)	0	2,276,625	0	0	524,857		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/12/2023	02/25/2026	0	5,543,363	EUR / 1.221700001	0	0	0	(121,080)		(121,080)	0	131,655	0	0	29,767		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	08/17/2026	0	159,633	EUR / 1.271149995	0	0	0	2,916		2,916	0	2,916	0	0	1,018		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025	0	814,606	EUR / 1.060873003	0	0	0	11,621		11,621	0	11,621	0	0	2,939		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	07/15/2026	0	11,593,025	EUR / 1.2533	0	0	0	1,703,486		1,703,486	0	647,928	0	0	71,862		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVEOG75	01/02/2024	07/14/2028	0	8,716,208	EUR / 1.1739	0	0	0	700,013		700,013	0	700,013	0	0	81,962		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	05/09/2023	04/03/2028	0	934,964	EUR / 1.1402	0	0	0	49,674		49,674	0	48,842	0	0	8,437		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/16/2029	0	2,903,946	EUR / 1.16157838	0	0	0	204,891		204,891	0	204,891	0	0	29,208		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/12/2024	02/14/2025	0	4,751,962	EUR / 1.064718	0	0	0	121,113		121,113	0	121,113	0	0	8,343		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025	0	242,907	EUR / 1.103649998	0	0	0	13,443		13,443	0	13,443	0	0	741		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/21/2023	01/18/2028	0	981,360	EUR / 1.128	0	0	0	42,089		42,089	0	51,820	0	0	8,568		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/13/2023	03/13/2028	0	570,200	EUR / 1.1404	0	0	0	30,389		30,389	0	29,782	0	0	5,100		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/17/2021	06/15/2027	0	6,495,300	EUR / 1.2372	0	0	0	827,284		827,284	0	312,709	0	0	50,883		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	10/05/2026	0	282,275	EUR / 1.1291	0	0	0	13,719		13,719	0	16,240	0	0	1,873		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/17/2023	10/21/2026	0	3,893,050	EUR / 1.1123	0	0	0	129,787		129,787	0	223,887	0	0	26,155		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	07/15/2027	0	3,385,350	EUR / 1.12845	0	0	0	146,484		146,484	0	146,484	0	0	26,961		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/14/2024	04/16/2029	0	7,242,921	EUR / 1.14967	0	0	0	441,302		441,302	0	441,302	0	0	75,036		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025	0	2,903,199	EUR / 1.08702	0	0	0	110,254		110,254	0	110,254	0	0	10,473		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	09/16/2025	0	24,538	EUR / 1.097106678	0	0	0	1,050		1,050	0	1,050	0	0	103		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,592,110	EUR / 1.2247	0	0	0	239,078		239,078	0	111,186	0	0	4,270		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	0	362,354	EUR / 1.098041	0	0	0	20,363		20,363	0	20,363	0	0	367		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2024	03/17/2025	0	946,358	EUR / 1.097099993	0	0	0	50,012		50,012	0	50,012	0	0	2,159		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/07/2024	08/15/2028	0	868,875	EUR / 1.1585	0	0	0	59,158		59,158	0	59,158	0	0	8,271		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/14/2025	0	252,305	EUR / 1.098949996	0	0	0	14,089		14,089	0	14,089	0	0	443		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/22/2021	02/18/2025	0	18,519,360	EUR / 1.2224	0	0	0	2,797,520		2,797,520	0	1,299,956	0	0	33,927		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2023	10/27/2025	0	378,518	EUR / 1.1232	0	0	0	23,723		23,723	0	28,026	0	0	1,716		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/26/2023	04/15/2027	0	2,792,750	EUR / 1.1171	0	0	0	93,695		93,695	0	148,909	0	0	21,120		Note 0002
USD-EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	0	255,647	EUR / 1.097349997	0	0	0	14,205		14,205	0	14,205	0	0	268		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	05/16/2025	0	1,991,673	EUR / 1.272399996	0	0	0	34,478		34,478	0	34,478	0	0	6,079		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	06/16/2025	0	167,634	EUR / 1.272099953	0	0	0	2,904		2,904	0	2,904	0	0	567		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	12/16/2025	0	160,684	EUR / 1.272299981	0	0	0	2,987		2,987	0	2,987	0	0	787		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	34,141,430	EUR / 1.3767	0	0	0	3,202,424		3,202,424	0	739,842	0	0	243,228		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	12/16/2025	0	160,489	EUR / 1.270749952	0	0	0	2,792		2,792	0	2,792	0	0	786		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	05/16/2025	0	1,989,403	EUR / 1.270949995	0	0	0	32,209		32,209	0	32,209	0	0	6,072		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/23/2021	10/28/2025	0	29,279,490	EUR / 1.4052	0	0	0	3,254,273		3,254,273	0	583,513	0	0	132,944		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	03/17/2025	0	171,607	EUR / 1.271900039	0	0	0	2,825		2,825	0	2,825	0	0	392		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	10/16/2025	0	161,972	EUR / 1.272299978	0	0	0	2,952		2,952	0	2,952	0	0	721		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	07/16/2026	0	159,985	EUR / 1.272700081	0	0	0	3,103		3,103	0	3,103	0	0	993		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	08/17/2026	0	159,840	EUR / 1.272799996	0	0	0	3,124		3,124	0	3,124	0	0	1,020		Note 0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	09/16/2026	0	159,712	EUR / 1.272800076	0	0	0	3,131		3,131	0	3,131	0	0	1,044		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2025	0	629,746	EUR / 1.270350015	0	0	0	9,756		9,756	0	9,756	0	0	1,697		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/03/2021	10/28/2025	0	7,765,789	EUR / 1.39768	0	0	0	825,991		825,991	0	155,598	0	0	35,261		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/14/2022	01/11/2027	0	218,523	EUR / 1.342699984	0	0	0	15,483		15,483	0	4,855	0	0	1,557		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	04/16/2025	0	630,515	EUR / 1.271900002	0	0	0	10,524		10,524	0	10,524	0	0	1,699		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	10/16/2026	0	159,619	EUR / 1.272900002	0	0	0	3,151		3,151	0	3,151	0	0	1,068		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	11/16/2026	0	159,548	EUR / 1.272999973	0	0	0	3,173		3,173	0	3,173	0	0	1,093		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	12/16/2026	0	159,462	EUR / 1.273000004	0	0	0	3,181		3,181	0	3,181	0	0	1,116		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	06/16/2025	0	167,416	EUR / 1.27044997	0	0	0	2,686		2,686	0	2,686	0	0	566		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	09/16/2026	0	159,505	EUR / 1.271150023	0	0	0	2,924		2,924	0	2,924	0	0	1,043		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/08/2025	0	48,968,429	EUR / 1.267262	0	0	0	604,673		604,673	0	604,673	0	0	36,248		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	09/16/2025	0	163,181	EUR / 1.27220002	0	0	0	2,932		2,932	0	2,932	0	0	687		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/21/2024	05/15/2025	0	6,237,743	EUR / 1.26405	0	0	0	67,442		67,442	0	67,442	0	0	18,968		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	947,703	EUR / 1.376699994	0	0	0	88,893		88,893	0	20,537	0	0	6,752		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	08/18/2025	0	1,562,616	EUR / 1.272200004	0	0	0	27,811		27,811	0	27,811	0	0	6,202		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	03/16/2026	0	161,184	EUR / 1.27239999	0	0	0	3,049		3,049	0	3,049	0	0	885		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	04/16/2026	0	160,773	EUR / 1.272500037	0	0	0	3,064		3,064	0	3,064	0	0	913		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/08/2025	0	2,400,978	EUR / 1.267261997	0	0	0	29,648		29,648	0	29,648	0	0	1,777		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	05/18/2026	0	160,431	GBP / 1.272500014	0	0	0	3,068		3,068	0	3,068	0	0	942		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	06/16/2026	0	160,196	GBP / 1.272600017	0	0	0	3,085		3,085	0	3,085	0	0	967		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/23/2024	10/16/2025	0	161,762	GBP / 1.270650019	0	0	0	2,742		2,742	0	2,742	0	0	720		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	03/12/2025	0	2,174,414	GBP / 1.274219901	0	0	0	39,612		39,612	0	39,612	0	0	4,795		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/17/2026	0	390,840	GBP / 1.272400001	0	0	0	7,370		7,370	0	7,370	0	0	2,079		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	01/16/2025	0	1,179,319	GBP / 1.271499995	0	0	0	18,530		18,530	0	18,530	0	0	1,235		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/14/2025	0	2,154,709	GBP / 1.271699995	0	0	0	34,674		34,674	0	34,674	0	0	3,783		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027	0	830,280	GBP / 1.227924995	0	0	0	(13,281)		(13,281)	0	20,172	0	0	5,915		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025	0	375,528	GBP / 1.251443584	0	0	0	728		728	0	728	0	0	1,705		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/18/2024	01/11/2027	0	988,568	GBP / 1.303114996	0	0	0	42,140		42,140	0	42,140	0	0	7,043		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	01/11/2027	0	1,561,787	GBP / 1.275200002	0	0	0	33,843		33,843	0	36,538	0	0	11,126		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/21/2023	01/11/2027	0	731,145	GBP / 1.272249991	0	0	0	14,185		14,185	0	17,145	0	0	5,209		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	02/15/2024	01/11/2027	0	323,208	GBP / 1.260850007	0	0	0	3,405		3,405	0	3,405	0	0	2,303		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	07/13/2023	01/11/2027	0	1,011,206	GBP / 1.262300005	0	0	0	11,802		11,802	0	23,899	0	0	7,204		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/14/2022	01/11/2027	0	197,645	GBP / 1.15749998	0	0	0	(15,379)		(15,379)	0	5,094	0	0	1,408		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	10/28/2025	0	818,905	GBP / 1.270799998	0	0	0	14,036		14,036	0	18,046	0	0	3,718		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	03/20/2025	0	113,345	GBP / 1.2683075	0	0	0	1,553		1,553	0	1,553	0	0	264		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/14/2024	01/11/2027	0	606,453	GBP / 1.279000007	0	0	0	14,904		14,904	0	14,904	0	0	4,320		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	0	1,223,997	GBP / 1.291751	0	0	0	41,866		41,866	0	41,866	0	0	8,720		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027	0	301,846	GBP / 1.299299987	0	0	0	12,018		12,018	0	12,018	0	0	2,150		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027	0	901,446	GBP / 1.297099995	0	0	0	34,424		34,424	0	34,424	0	0	6,422		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	0	953,840	GBP / 1.3116101	0	0	0	46,574		46,574	0	46,574	0	0	6,795		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	02/15/2024	01/11/2027	0	388,927	GBP / 1.26084999	0	0	0	4,097		4,097	0	4,097	0	0	2,771		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/13/2023	01/11/2027	0	485,536	GBP / 1.236899993	0	0	0	(4,187)		(4,187)	0	11,711	0	0	3,459		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/18/2023	01/11/2027	0	467,545	GBP / 1.215899996	0	0	0	(12,177)		(12,177)	0	11,472	0	0	3,331		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	12/19/2024	01/11/2027	0	479,258	GBP / 1.256569994	0	0	0	3,434		3,434	0	3,434	0	0	3,414		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/21/2024	01/11/2027	0	783,156	GBP / 1.279209994	0	0	0	19,372		19,372	0	19,372	0	0	5,579		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025	0	2,509,346	GBP / 1.223100001	0	0	0	(53,176)		(53,176)	0	57,454	0	0	11,394		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	419,524	GBP / 1.227224293	0	0	0	(6,954)		(6,954)	0	10,198	0	0	2,989		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025	0	1,625,985	GBP / 1.216960003	0	0	0	(42,834)		(42,834)	0	37,417	0	0	7,383		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/19/2024	01/11/2027	0	768,475	GBP / 1.255399996	0	0	0	4,795		4,795	0	4,795	0	0	5,475		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	06/20/2024	01/11/2027	0	855,277	GBP / 1.2741	0	0	0	17,811		17,811	0	17,811	0	0	6,093		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	0	1,174,815	GBP / 1.311610102	0	0	0	57,363		57,363	0	57,363	0	0	8,370		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/14/2022	01/11/2027	0	83,186	GBP / 1.157500021	0	0	0	(6,473)		(6,473)	0	2,144	0	0	593		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/04/2024	10/28/2025	0	270,041	GBP / 1.272655389	0	0	0	5,015		5,015	0	5,015	0	0	1,226		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/04/2024	10/28/2025	0	629,294	GBP / 1.272655407	0	0	0	11,688		11,688	0	11,688	0	0	2,857		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2024	05/15/2025	0	178,871	GBP / 1.276145885	0	0	0	3,611		3,611	0	3,611	0	0	544		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	0	337,288	GBP / 1.254850014	0	0	0	1,958		1,958	0	8,019	0	0	2,403		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027	0	699,315	GBP / 1.211049994	0	0	0	(21,087)		(21,087)	0	17,227	0	0	4,982		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/13/2023	01/11/2027	0	274,821	GBP / 1.236900007	0	0	0	(2,370)		(2,370)	0	6,628	0	0	1,958		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	01/11/2027	0	822,560	GBP / 1.242100006	0	0	0	(3,621)		(3,621)	0	19,756	0	0	5,860		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/24/2024	10/28/2025	0	330,142	GBP / 1.271459999	0	0	0	5,827		5,827	0	5,827	0	0	1,499		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/14/2022	01/11/2027	0	1,064,930	GBP / 1.183650002	0	0	0	(57,506)		(57,506)	0	26,841	0	0	7,587		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/11/2023	10/28/2025	0	93,282	GBP / 1.230800014	0	0	0	(1,381)		(1,381)	0	2,122	0	0	424		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	12/19/2024	01/11/2027	0	499,112	GBP / 1.256569991	0	0	0	3,576		3,576	0	3,576	0	0	3,556		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	05/20/2024	01/11/2027	0	1,185,040	GBP / 1.278699998	0	0	0	28,852		28,852	0	28,852	0	0	8,442		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025	0	2,709,446	GBP / 1.305523901	0	0	0	117,269		117,269	0	117,269	0	0	12,302		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027	0	239,767	GBP / 1.215899977	0	0	0	(6,245)		(6,245)	0	5,883	0	0	1,708		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/05/2023	10/28/2025	0	1,402,513	GBP / 1.244479998	0	0	0	(5,115)		(5,115)	0	31,561	0	0	6,368		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2024	03/20/2025	0	2,354,928	GBP / 1.275338003	0	0	0	45,066		45,066	0	45,066	0	0	5,478		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	06/20/2024	01/11/2027	0	865,444	GBP / 1.2741	0	0	0	18,023		18,023	0	18,023	0	0	6,166		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	0	845,436	GBP / 1.291750993	0	0	0	28,918		28,918	0	28,918	0	0	6,023		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1JB57QP30	09/03/2024	10/28/2025	0	392,528	GBP / 1.305700023	0	0	0	17,040		17,040	0	17,040	0	0	1,782		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027	0	611,986	GBP / 1.303114995	0	0	0	26,087		26,087	0	26,087	0	0	4,360		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	363,225	GBP / 1.2272243	0	0	0	(6,021)		(6,021)	0	8,830	0	0	2,588		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/24/2024	10/28/2025	0	158,327	GBP / 1.271459996	0	0	0	2,794		2,794	0	2,794	0	0	719		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	01/11/2027	0	1,781,943	GBP / 1.217599998	0	0	0	(43,857)		(43,857)	0	43,660	0	0	12,695		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	11/18/2024	01/11/2027	0	1,321,003	GBP / 1.263300002	0	0	0	16,451		16,451	0	16,451	0	0	9,411		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027	0	823,759	GBP / 1.279210005	0	0	0	20,377		20,377	0	20,377	0	0	5,869		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027	0	985,621	GBP / 1.095499999	0	0	0	(136,815)		(136,815)	0	26,841	0	0	7,022		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/06/2024	10/28/2025	0	948,283	GBP / 1.259300001	0	0	0	7,742		7,742	0	7,742	0	0	4,306		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/21/2024	05/15/2025	0	1,205,173	GBP / 1.264050004	0	0	0	13,030		13,030	0	13,030	0	0	3,665		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/26/2022	10/28/2025	0	21,574,694	GBP / 1.2991	0	0	0	831,718		831,718	0	465,080	0	0	97,961		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027	0	403,633	GBP / 1.279000004	0	0	0	9,920		9,920	0	9,920	0	0	2,876		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027	0	663,186	GBP / 1.266750004	0	0	0	10,043		10,043	0	10,043	0	0	4,725		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027	0	804,769	GBP / 1.247550003	0	0	0	(11)		(11)	0	19,245	0	0	5,733		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	10/28/2025	0	693,870	GBP / 1.262404399	0	0	0	7,357		7,357	0	7,357	0	0	3,151		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	0	405,285	GBP / 1.230736348	0	0	0	(5,542)		(5,542)	0	9,824	0	0	2,887		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/03/2023	01/11/2027	0	1,315,137	GBP / 1.227700001	0	0	0	(21,282)		(21,282)	0	31,958	0	0	9,369		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	0	1,488,181	GBP / 1.205959999	0	0	0	(51,344)		(51,344)	0	36,815	0	0	10,602		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027	0	627,626	GBP / 1.247550005	0	0	0	(9)		(9)	0	15,009	0	0	4,471		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027	0	939,930	GBP / 1.2971	0	0	0	35,893		35,893	0	35,893	0	0	6,696		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/19/2024	01/11/2027	0	746,620	GBP / 1.255399993	0	0	0	4,658		4,658	0	4,658	0	0	5,319		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	01/04/2024	10/28/2025	0	142,110	GBP / 1.273750005	0	0	0	2,759		2,759	0	2,759	0	0	645		Note 0002
USD-GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	0	223,961	GBP / 1.287300018	0	0	0	6,913		6,913	0	5,190	0	0	1,596		Note 0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	7,436,621	XXX	7,436,621	(20,546,027)	20,885,581	0	0	7,303,023	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	7,436,621	XXX	7,436,621	(20,546,027)	20,885,581	0	0	7,303,023	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	124,490,071	(447,794,339)	(63,384,084)	XXX	(63,384,084)	(44,697,957)	(30,355,229)	0	0	73,654,667	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	124,490,071	(447,794,339)	(63,384,084)	XXX	(63,384,084)	(44,697,957)	(30,355,229)	0	0	73,654,667	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
0002	Jackson hedges its foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/01/2024	09/30/2024	10/02/2024	EXERCISE	91,880	500,000,000	5,550.69	0	8,650,000	19,459,369	0	19,459,369		0	0	0	10,809,368	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/01/2024	09/30/2024	10/02/2024	EXERCISE	91,880	500,000,000	5,659.53	0	4,600,000	9,459,096	0	9,459,096		0	0	0	4,859,096	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/01/2024	12/31/2024	01/02/2025	EXERCISE	91,880	500,000,000	5,713.94	0	11,850,000	15,407,439	0	15,407,439		0	0	0	3,557,439	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/16/2024	12/31/2024	01/02/2025	EXERCISE	89,941	500,000,000	5,781.55	0	10,310,000	9,001,328	0	9,001,328		0	0	0	(1,308,672)	0	0	Note 0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												0	35,410,000	53,327,232	0	53,327,232	XXX	0	0	0	17,917,231	0	0	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	06/15/2022	01/03/2024	01/03/2024	EXPIRATION	132,880	500,000,000	3,386.50	23,795,000	0	0	0	0		23,794,892	0	0	(23,795,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/15/2022	01/10/2024	01/10/2024	EXPIRATION	117,144	500,000,000	3,841.42	21,735,000	0	0	0	0		21,711,459	0	0	(21,735,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/09/2023	03/06/2024	03/06/2024	EXPIRATION	124,661	500,000,000	3,810.32	10,500,000	0	0	0	0		10,500,000	0	0	(10,500,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/14/2023	06/10/2024	06/10/2024	EXPIRATION	128,488	500,000,000	3,696.84	15,150,000	0	0	0	0		15,146,130	0	0	(15,150,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/21/2023	01/05/2024	01/05/2024	EXPIRATION	110,228	500,000,000	4,309.24	8,500,005	0	0	0	0		8,469,727	0	0	(8,500,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	07/24/2023	01/12/2024	01/12/2024	EXPIRATION	109,751	500,000,000	4,327.96	8,737,000	0	0	0	0		8,616,712	0	0	(8,737,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	08/04/2023	01/19/2024	01/19/2024	EXPIRATION	111,646	500,000,000	4,142.58	8,516,778	0	0	0	0		8,386,976	0	0	(8,516,778)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/25/2023	01/08/2024	01/08/2024	EXPIRATION	113,541	500,000,000	4,183.52	8,755,000	0	0	0	0		8,716,342	0	0	(8,755,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2023	01/03/2024	01/03/2024	EXPIRATION	116,967	500,000,000	4,103.73	9,000,116	0	0	0	0		8,991,704	0	0	(9,000,116)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2023	01/04/2024	01/04/2024	EXPIRATION	118,352	500,000,000	4,140.18	8,240,000	0	0	0	0		8,224,458	0	0	(8,240,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	11/02/2023	01/11/2024	01/11/2024	EXPIRATION	116,230	500,000,000	4,215.78	7,939,999	0	0	0	0		7,871,990	0	0	(7,939,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/14/2023	04/08/2024	01/02/2024	SALE	111,296	500,000,000	4,312.83	8,499,999	0	2,940,437	0	2,940,437		5,558,558	0	0	(5,559,562)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/14/2023	05/01/2024	01/02/2024	SALE	111,296	500,000,000	4,267.90	8,999,996	0	3,574,823	0	3,574,823		5,546,982	0	0	(5,425,173)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2023	01/02/2024	01/02/2024	EXPIRATION	110,963	500,000,000	4,415.87	3,999,997	0	0	0	0		3,980,117	0	0	(3,999,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	01/04/2024	01/04/2024	EXPIRATION	110,881	500,000,000	4,419.16	4,170,000	0	0	0	0		4,137,064	0	0	(4,170,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LRO1WP2IHZNBB6K528	11/20/2023	01/09/2024	01/09/2024	EXPIRATION	109,908	500,000,000	4,458.27	4,000,000	0	0	0	0		3,914,865	0	0	(4,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LRO1WP2IHZNBB6K528	11/20/2023	01/16/2024	01/16/2024	EXPIRATION	109,908	500,000,000	4,435.52	4,190,001	0	0	0	0		3,978,746	0	0	(4,190,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/27/2023	01/25/2024	01/02/2024	SALE	109,898	500,000,000	4,458.68	4,720,000	0	482,727	0	482,727		4,221,017	0	0	(4,237,273)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/28/2023	01/05/2024	01/05/2024	EXPIRATION	109,655	500,000,000	4,491.35	3,615,001	0	0	0	0		3,568,953	0	0	(3,615,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/28/2023	01/30/2024	01/02/2024	SALE	109,788	500,000,000	4,463.17	4,960,002	0	621,397	0	621,397		4,310,938	0	0	(4,338,604)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2023	01/03/2024	01/03/2024	EXPIRATION	109,353	500,000,000	4,526.62	3,980,005	0	0	0	0		3,945,472	0	0	(3,980,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2023	01/18/2024	01/02/2024	SALE	109,886	500,000,000	4,459.19	4,160,000	0	180,212	0	180,212		3,850,506	0	0	(3,979,788)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	12/01/2023	02/01/2024	01/02/2024	SALE	109,173	500,000,000	4,488.28	5,115,000	0	878,844	0	878,844		4,215,462	0	0	(4,236,156)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/01/2023	01/23/2024	01/02/2024	SALE	108,851	500,000,000	4,524.55	4,830,003	0	567,111	0	567,111		4,239,718	0	0	(4,262,891)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/04/2023	02/08/2024	01/02/2024	SALE	109,389	500,000,000	4,479.43	5,599,997	0	1,236,630	0	1,236,630		4,357,337	0	0	(4,363,367)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/07/2023	01/02/2024	01/02/2024	EXPIRATION	218,923	1,000,000,000	4,522.14	6,750,007	0	0	0	0		6,695,984	0	0	(6,750,007)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	12/07/2023	01/03/2024	01/03/2024	EXPIRATION	218,168	1,000,000,000	4,537.79	7,000,000	0	0	0	0		6,929,166	0	0	(7,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/08/2023	01/04/2024	01/04/2024	EXPIRATION	108,915	500,000,000	4,544.83	3,260,000	0	0	0	0		3,216,511	0	0	(3,260,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML B4TYDEB6GKMZO031MB27	12/11/2023	01/05/2024	01/05/2024	EXPIRATION	108,215	500,000,000	4,574.25	3,200,000	0	0	0	0		3,141,146	0	0	(3,200,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/14/2023	01/02/2024	01/02/2024	EXPIRATION	211,748	1,000,000,000	4,675.38	3,879,936	0	0	0	0		3,801,086	0	0	(3,879,936)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2023	01/03/2024	01/03/2024	EXPIRATION	211,869	1,000,000,000	4,672.71	4,230,000	0	0	0	0		4,127,330	0	0	(4,230,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/14/2023	01/04/2024	01/04/2024	EXPIRATION	212,306	1,000,000,000	4,663.07	4,580,003	0	0	0	0		4,405,177	0	0	(4,580,003)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2023	03/06/2024	03/06/2024	EXPIRATION	105,986	500,000,000	4,576.10	4,995,000	0	0	0	0		1,189,452	0	0	(4,995,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	01/05/2024	01/05/2024	EXPIRATION	211,944	1,000,000,000	4,671.04	4,579,971	0	0	0	0		4,095,736	0	0	(4,579,971)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/15/2023	01/08/2024	01/08/2024	EXPIRATION	106,123	500,000,000	4,664.41	2,479,500	0	0	0	0		2,157,211	0	0	(2,479,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML B4TYDEB6GKMZO031MB27	12/18/2023	01/12/2024	01/12/2024	EXPIRATION	105,550	500,000,000	4,689.72	3,050,000	0	0	0	0		1,801,400	0	0	(3,050,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB21	12/20/2023	01/29/2024	01/29/2024	EXPIRATION	104,733	500,000,000	4,726.31	4,260,000	0	0	0	0		661,423	0	0	(4,260,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2023	01/02/2024	01/02/2024	EXPIRATION	212,304	1,000,000,000	4,686.67	5,079,998	0	0	0	0		4,998,258	0	0	(5,079,998)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2023	02/21/2024	02/21/2024	EXPIRATION	104,751	500,000,000	4,677.78	4,745,000	0	0	0	0		96,005	0	0	(4,745,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2023	03/18/2024	03/18/2024	EXPIRATION	104,519	500,000,000	4,640.32	5,465,000	0	0	0	0		(223,240)	0	0	(5,465,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	12/28/2023	03/01/2024	03/01/2024	EXPIRATION	104,408	500,000,000	4,669.20	4,735,000	0	0	0	0		(333,369)	0	0	(4,735,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	12/28/2023	03/27/2024	03/27/2024	EXPIRATION	104,374	500,000,000	4,646.76	5,950,000	0	0	0	0		(474,163)	0	0	(5,950,000)	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUG0FU57RNE97	12/29/2023	04/19/2024	04/19/2024	EXPIRATION	104,487	500,000,000	4,593.89	6,375,000	0	0	0	0		(236,107)	0	0	(6,375,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/29/2023	02/16/2024	02/16/2024	EXPIRATION	104,946	500,000,000	4,692.90	4,995,000	0	0	0	0		391,807	0	0	(4,995,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LRQIIP2IHZNBB6K528	12/29/2023	02/05/2024	02/05/2024	EXPIRATION	105,042	500,000,000	4,712.39	4,570,000	0	0	0	0		486,750	0	0	(4,570,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/16/2024	04/08/2024	04/08/2024	EXPIRATION	105,224	500,000,000	4,633.00	0	6,404,997	0	0	0		0	0	0	(6,404,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTL. 4PQUHN3JPFGFNF3BB653	01/26/2024	05/22/2024	05/22/2024	EXPIRATION	102,231	500,000,000	4,695.26	0	6,095,000	0	0	0		0	0	0	(6,095,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUG0FU57RNE97	01/29/2024	04/29/2024	04/29/2024	EXPIRATION	101,520	500,000,000	4,802.01	0	6,140,000	0	0	0		0	0	0	(6,140,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	02/01/2024	05/10/2024	05/10/2024	EXPIRATION	102,003	500,000,000	4,754.77	0	6,499,999	0	0	0		0	0	0	(6,499,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	02/05/2024	05/31/2024	05/31/2024	EXPIRATION	100,955	500,000,000	4,754.58	0	6,104,995	0	0	0		0	0	0	(6,104,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	02/09/2024	06/07/2024	06/07/2024	EXPIRATION	99,607	500,000,000	4,818.92	0	6,035,000	0	0	0		0	0	0	(6,035,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	02/14/2024	06/26/2024	06/26/2024	EXPIRATION	100,624	500,000,000	4,720.52	0	6,660,000	0	0	0		0	0	0	(6,660,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/16/2024	06/17/2024	06/17/2024	EXPIRATION	99,851	500,000,000	4,807.17	0	6,799,997	0	0	0		0	0	0	(6,799,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	02/21/2024	07/08/2024	07/08/2024	EXPIRATION	100,387	500,000,000	4,731.68	0	6,765,000	0	0	0		0	0	0	(6,765,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2024	07/17/2024	07/17/2024	EXPIRATION	97,355	500,000,000	4,930.39	0	6,830,000	0	0	0		0	0	0	(6,830,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/05/2024	07/01/2024	07/01/2024	EXPIRATION	98,708	500,000,000	4,862.82	0	6,684,996	0	0	0		0	0	0	(6,684,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	03/06/2024	07/26/2024	07/26/2024	EXPIRATION	97,685	500,000,000	4,862.55	0	6,685,000	0	0	0		0	0	0	(6,685,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2024	06/28/2024	06/28/2024	EXPIRATION	97,909	500,000,000	4,851.46	0	4,400,002	0	0	0		0	0	0	(4,400,002)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2024	09/30/2024	09/30/2024	EXPIRATION	97,909	500,000,000	4,723.79	0	5,549,997	0	0	0		0	0	0	(5,549,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUG0FU57RNE97	03/07/2024	06/28/2024	06/28/2024	EXPIRATION	97,114	500,000,000	4,762.42	0	3,050,000	0	0	0		0	0	0	(3,050,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUG0FU57RNE97	03/07/2024	12/31/2024	12/31/2024	EXPIRATION	97,114	500,000,000	4,633.71	0	6,850,001	0	0	0		0	0	0	(6,850,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	03/08/2024	09/30/2024	09/30/2024	EXPIRATION	96,818	500,000,000	4,647.89	0	4,134,814	0	0	0		0	0	0	(4,134,814)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	03/08/2024	12/31/2024	12/31/2024	EXPIRATION	96,818	500,000,000	4,518.78	0	5,730,183	0	0	0		0	0	0	(5,730,183)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/18/2024	08/05/2024	08/05/2024	EXPIRATION	96,952	500,000,000	4,899.32	0	6,850,003	0	0	0		0	0	0	(6,850,003)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS W22LRQIIP2IHZNBB6K528	03/27/2024	08/14/2024	08/14/2024	EXPIRATION	95,789	500,000,000	4,958.82	0	6,260,000	0	0	0		0	0	0	(6,260,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	04/08/2024	08/23/2024	08/23/2024	EXPIRATION	96,102	500,000,000	4,942.69	0	7,190,000	0	0	0		0	0	0	(7,190,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/19/2024	09/04/2024	09/04/2024	EXPIRATION	99,938	500,000,000	4,752.96	0	6,949,995	0	0	0		0	0	0	(6,949,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/29/2024	09/13/2024	09/13/2024	EXPIRATION	97,974	500,000,000	4,848.22	0	7,009,500	0	0	0		0	0	0	(7,009,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2024	09/25/2024	09/25/2024	EXPIRATION	95,760	500,000,000	4,960.33	0	5,895,000	0	0	0		0	0	0	(5,895,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUG0FU57RNE97	05/17/2024	10/04/2024	10/04/2024	EXPIRATION	94,313	500,000,000	5,089.43	0	6,330,000	0	0	0		0	0	0	(6,330,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/30/2024	10/16/2024	10/16/2024	EXPIRATION	95,555	500,000,000	4,970.93	0	6,305,000	0	0	0		0	0	0	(6,305,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2024	10/25/2024	10/25/2024	EXPIRATION	93,441	500,000,000	5,136.91	0	6,634,999	0	0	0		0	0	0	(6,634,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2024	11/04/2024	11/04/2024	EXPIRATION	93,248	500,000,000	5,147.54	0	6,960,000	0	0	0		0	0	0	(6,960,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	06/14/2024	10/11/2024	10/11/2024	EXPIRATION	92,213	500,000,000	5,205.31	0	5,875,000	0	0	0		0	0	0	(5,875,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LRQIIP2IHZNBB6K528	06/17/2024	11/15/2024	11/15/2024	EXPIRATION	91,226	500,000,000	5,206.86	0	6,865,000	0	0	0		0	0	0	(6,865,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2024	10/02/2024	10/02/2024	EXPIRATION	91,192	500,000,000	5,263.64	0	4,945,000	0	0	0		0	0	0	(4,945,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2024	11/22/2024	11/22/2024	EXPIRATION	91,192	500,000,000	5,208.81	0	7,050,000	0	0	0		0	0	0	(7,050,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	07/01/2024	11/29/2024	11/29/2024	EXPIRATION	91,599	500,000,000	5,185.65	0	7,120,000	0	0	0		0	0	0	(7,120,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/05/2024	10/21/2024	10/21/2024	EXPIRATION	89,806	500,000,000	5,344.85	0	5,220,001	0	0	0		0	0	0	(5,220,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	07/08/2024	12/06/2024	12/06/2024	EXPIRATION	89,794	500,000,000	5,289.88	0	6,920,000	0	0	0		0	0	0	(6,920,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2024	12/11/2024	12/11/2024	EXPIRATION	89,358	500,000,000	5,315.73	0	7,529,997	0	0	0		0	0	0	(7,529,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUG0FU57RNE97	07/18/2024	11/08/2024	11/08/2024	EXPIRATION	90,117	500,000,000	5,326.39	0	7,395,000	0	0	0		0	0	0	(7,395,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/26/2024	12/16/2024	12/16/2024	EXPIRATION	91,586	500,000,000	5,186.40	0	6,460,000	0	0	0		0	0	0	(6,460,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/01/2024	12/23/2024	12/23/2024	EXPIRATION	91,444	500,000,000	5,194.44	0	7,025,000	0	0	0		0	0	0	(7,025,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	08/07/2024	12/30/2024	12/30/2024	EXPIRATION	94,119	500,000,000	5,046.79	0	8,250,001	0	0	0		0	0	0	(8,250,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	08/07/2024	10/30/2024	10/30/2024	EXPIRATION	94,234	500,000,000	5,173.30	0	7,710,003	0	0	0		0	0	0	(7,710,003)	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV56	12/04/2023	01/02/2024	01/02/2024	EXERCISE	0	500,000,000	4,304,000	0	16,832,000	0	16,832,000	0		7,441,424	0	0	12,528,000	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV57	12/04/2023	01/04/2024	01/04/2024	EXERCISE	0	500,000,000	4,770,000	0	11,600,000	0	11,600,000	0		7,276,509	0	0	6,830,000	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV58	12/04/2023	01/08/2024	01/08/2024	EXERCISE	0	500,000,000	3,280,000	0	1,766,565	0	1,766,565	0		24,710,206	0	0	(1,513,435)	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV59	12/04/2023	01/11/2024	01/11/2024	EXPIRATION	0	500,000,000	3,689,000	0	0	0	0	0		(16,648,230)	0	0	(3,689,000)	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV60	12/04/2023	01/16/2024	01/16/2024	EXPIRATION	0	500,000,000	2,599,000	0	0	0	0	0		13,475,143	0	0	(2,599,000)	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV61	12/04/2023	01/19/2024	01/19/2024	EXPIRATION	0	500,000,000	2,923,000	0	0	0	0	0		26,865,179	0	0	(2,923,000)	0	0	Note 0001
1 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV62	12/11/2023	01/03/2024	01/03/2024	EXERCISE	0	1,000,000,000	9,400,000	0	14,810,000	0	14,810,000	0		26,861,042	0	0	5,410,000	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP MORGAN I7331LVCZKQKX5T7XV63	12/18/2023	01/26/2024	01/26/2024	EXPIRATION	0	1,000,000,000		6,350,000	0	0	0	0		27,286,034	0	0	(6,350,000)	0	0	Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV64	12/19/2023	01/26/2024	01/26/2024	EXPIRATION	0	1,000,000,000		6,010,000	0	0	0	0		7,795,731	0	0	(6,010,000)	0	0	Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV65	12/20/2023	01/26/2024	01/26/2024	EXPIRATION	0	1,000,000,000		5,710,000	0	0	0	0		26,144,647	0	0	(5,710,000)	0	0	Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV66	12/20/2023	01/26/2024	01/26/2024	EXPIRATION	0	1,000,000,000		5,710,000	0	0	0	0		8,711,223	0	0	(5,710,000)	0	0	Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV67	12/21/2023	01/26/2024	01/26/2024	EXPIRATION	0	1,000,000,000		5,550,000	0	0	0	0		(24,963,923)	0	0	(5,550,000)	0	0	Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV68	12/21/2023	01/26/2024	01/26/2024	EXPIRATION	0	1,000,000,000		5,570,000	0	0	0	0		556,466	0	0	(5,570,000)	0	0	Note 0001
2 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/01/2024	09/30/2024	09/30/2024	EXPIRATION	0	500,000,000		0	7,950,000	0	0	0		0	0	0	(7,950,000)	0	0	Note 0001
2 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/01/2024	09/30/2024	09/30/2024	EXPIRATION	0	500,000,000		0	6,550,000	0	0	0		0	0	0	(6,550,000)	0	0	Note 0001
5 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	08/01/2024	12/31/2024	12/31/2024	EXERCISE	0	500,000,000		0	13,000,000	19,534,000	0	19,534,000		0	0	0	6,534,000	0	0	Note 0001
5 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	08/16/2024	12/31/2024	12/31/2024	EXERCISE	0	500,000,000		0	11,950,000	25,305,000	0	25,305,000		0	0	0	13,355,000	0	0	Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												361,753,314	301,619,480	100,329,746	0	100,329,746	XXX	372,695,139	0	0	(563,043,046)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												361,753,314	337,029,480	153,656,978	0	153,656,978	XXX	372,695,139	0	0	(545,125,815)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	35,410,000	53,327,232	0	53,327,232	XXX	0	0	0	17,917,231	0	0	XXX
0449999999. Total Purchased Options - Put Options												361,753,314	301,619,480	100,329,746	0	100,329,746	XXX	372,695,139	0	0	(563,043,046)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												361,753,314	337,029,480	153,656,978	0	153,656,978	XXX	372,695,139	0	0	(545,125,815)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK I7331LVCZKQKX5T7XV69	02/17/2021	02/20/2024	02/20/2024	EXERCISE	0	500,000,000	0.9625% / 2.9625%	(1,056,250)	0	(49,550,000)	0	(49,550,000)		(5,304,139)	0	0	(48,493,750)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK I7331LVCZKQKX5T7XV70	02/17/2021	02/16/2024	02/16/2024	EXERCISE	0	500,000,000	1% / -3%	(800,000)	0	(50,030,000)	0	(50,030,000)		(10,045,965)	0	0	(49,230,000)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK I7331LVCZKQKX5T7XV71	02/22/2021	02/22/2024	02/22/2024	EXERCISE	0	500,000,000	1.35% / -2.85%	(812,500)	0	(56,410,000)	0	(56,410,000)		28,159,204	0	0	(55,597,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK I7331LVCZKQKX5T7XV54	02/23/2021	01/24/2024	01/29/2024	EXERCISE	0	500,000,000	1.18% / -2.98%	(1,475,000)	0	(45,070,000)	0	(45,070,000)		(3,180,725)	0	0	(43,595,000)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK I7331LVCZKQKX5T7XV55	02/24/2021	01/24/2024	01/29/2024	EXERCISE	0	500,000,000	1.43% / -2.73%	(1,362,500)	0	(55,350,000)	0	(55,350,000)		34,331,003	0	0	(53,987,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV72	02/26/2021	03/27/2024	03/28/2024	EXERCISE	0	500,000,000	1.3% / -2.9%	(1,100,000)	0	(50,340,860)	0	(50,340,860)		31,485,242	0	0	(49,240,860)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV73	02/26/2021	03/27/2024	03/28/2024	EXERCISE	0	500,000,000	1.45% / -2.75%	(1,050,000)	0	(56,485,140)	0	(56,485,140)		(14,672,110)	0	0	(55,435,140)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV75	03/01/2021	04/24/2024	04/24/2024	EXERCISE	0	500,000,000	1.27% / -3.07%	(1,225,000)	0	(60,226,791)	0	(60,226,791)		16,847,438	0	0	(59,001,791)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV76	03/01/2021	04/24/2024	04/24/2024	EXERCISE	0	500,000,000	1.47% / -2.87%	(1,125,000)	0	(68,242,655)	0	(68,242,655)		19,183,075	0	0	(67,117,655)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV78	03/01/2021	05/29/2024	05/29/2024	EXERCISE	0	500,000,000	1.25% / -3.05%	(1,012,500)	0	(67,172,000)	0	(67,172,000)		31,295,919	0	0	(66,159,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV79	03/03/2021	05/29/2024	05/29/2024	EXERCISE	0	500,000,000	1.45% / -2.85%	(890,000)	0	(59,124,000)	0	(59,124,000)		30,056,835	0	0	(58,234,000)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV81	03/03/2021	06/26/2024	06/26/2024	EXERCISE	0	500,000,000	1.36% / -3.06%	(1,175,000)	0	(54,298,693)	0	(54,298,693)		36,074,217	0	0	(53,123,693)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV82	03/03/2021	06/26/2024	06/26/2024	EXERCISE	0	500,000,000	1.56% / -2.86%	(975,000)	0	(46,143,899)	0	(46,143,899)		30,642,310	0	0	(45,168,899)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA I7331LVCZKQKX5T7XV74	06/11/2021	04/10/2024	04/10/2024	EXERCISE	0	500,000,000	1% / -3%	(1,737,500)	0	(56,880,000)	0	(56,880,000)		8,823,320	0	0	(55,142,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA I7331LVCZKQKX5T7XV80	06/11/2021	06/12/2024	06/12/2024	EXERCISE	0	500,000,000	1.02% / -3.02%	(1,812,500)	0	(47,485,000)	0	(47,485,000)		41,159,492	0	0	(45,672,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA I7331LVCZKQKX5T7XV77	06/16/2021	05/15/2024	05/15/2024	EXERCISE	0	500,000,000	1.02% / -3.02%	(1,862,500)	0	(51,874,000)	0	(51,874,000)		33,333,002	0	0	(50,011,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS I7331LVCZKQKX5T7XV83	06/16/2021	07/10/2024	07/10/2024	EXERCISE	0	500,000,000	1.11% / 3.11%	(1,550,000)	0	(43,067,000)	0	(43,067,000)		39,240,718	0	0	(41,517,000)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA I7331LVCZKQKX5T7XV86	10/05/2021	08/28/2024	08/28/2024	EXERCISE	0	500,000,000	1.05%/ -2.85%	(1,920,000)	0	(34,205,000)	0	(34,205,000)		27,003,422	0	0	(32,285,000)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA I7331LVCZKQKX5T7XV88	10/05/2021	09/25/2024	09/25/2024	EXERCISE	0	500,000,000	1.06%/ -2.86%	(1,860,000)	0	(31,325,000)	0	(31,325,000)		34,367,400	0	0	(29,465,000)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV84	10/06/2021	07/24/2024	07/24/2024	EXERCISE	0	500,000,000	1.06%/ -2.86%	(1,712,500)	0	(49,360,000)	0	(49,360,000)		28,040,727	0	0	(47,647,500)	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MSI I7331LVCZKQKX5T7XV90	10/06/2021	10/30/2024	10/30/2024	EXERCISE	0	500,000,000	1.07%/ -2.87%	(1,912,500)	0	(48,757,000)	0	(48,757,000)		35,177,634	0	0	(46,844,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MSI I7331LVCZKQKX5T7XV85	01/10/2022	08/14/2024	08/16/2024	EXERCISE	0	500,000,000	0.98%/ -2.66%	(1,375,000)	0	(30,577,884)	0	(30,577,884)		27,691,106	0	0	(29,202,884)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP I7331LVCZKQKX5T7XV87	01/14/2022	09/11/2024	09/11/2024	EXERCISE	0	500,000,000	0.96%/ -2.59%	(1,500,000)	0	(25,369,000)	0	(25,369,000)		34,658,584	0	0	(23,869,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE I7331LVCZKQKX5T7XV89	01/14/2022	10/16/2024	10/16/2024	EXERCISE	0	500,000,000	0.98%/ -2.58%	(1,252,500)	0	(40,500,000)	0	(40,500,000)		28,993,945	0	0	(39,247,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK I7331LVCZKQKX5T7XV91	01/21/2022	11/13/2024	11/13/2024	EXERCISE	0	500,000,000	0.94%/ -2.54%	(1,242,500)	0	(56,745,000)	0	(56,745,000)		28,354,287	0	0	(55,502,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE I7331LVCZKQKX5T7XV92	02/07/2022	11/22/2024	11/22/2024	EXERCISE	0	500,000,000	1%/ -2.6%	(1,225,000)	0	(54,225,000)	0	(54,225,000)		28,217,231	0	0	(53,000,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS W22LROWP2IHZNBB6K528	03/14/2022	12/04/2024	12/04/2024	EXERCISE	0	500,000,000	1.03%/ -3.03%	(1,550,000)	0	(29,458,000)	0	(29,458,000)		25,859,981	0	0	(27,908,000)	0	0	Note 0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(36,571,250)	0	(1,318,271,922)	0	(1,318,271,922)	XXX	645,793,153	0	0	(1,281,700,672)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(36,571,250)	0	(1,318,271,922)	0	(1,318,271,922)	XXX	645,793,153	0	0	(1,281,700,672)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												(36,571,250)	0	(1,318,271,922)	0	(1,318,271,922)	XXX	645,793,153	0	0	(1,281,700,672)	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(36,571,250)	0	(1,318,271,922)	0	(1,318,271,922)	XXX	645,793,153	0	0	(1,281,700,672)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/08/2011	08/11/2031	05/30/2024	SALE	0	250,000,000	3.263%/-3ML	0	0	(19,255,579)	(2,567,659)	(19,255,579)		8,356,827	0	0	(19,255,579)	0	0	Note 0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(19,255,579)	(2,567,659)	(19,255,579)	XXX	8,356,827	0	0	(19,255,579)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	(19,255,579)	(2,567,659)	(19,255,579)	XXX	8,356,827	0	0	(19,255,579)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	(19,255,579)	(2,567,659)	(19,255,579)	XXX	8,356,827	0	0	(19,255,579)	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	(19,255,579)	(2,567,659)	(19,255,579)	XXX	8,356,827	0	0	(19,255,579)	0	0	XXX
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024	11/27/2024	EXERCISE	0	3,717,341	EUR/1.224199998	0	0	513,480	0	513,480		0	(318,176)	0	513,480	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024	11/27/2024	EXERCISE	0	101,774	EUR/1.22410005	0	0	14,051	0	14,051		0	(8,703)	0	14,051	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	1,390,523	EUR/1.20915	0	0	140,703	0	140,703		0	(120,283)	0	140,703	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	1,209,150	EUR/1.20915	0	0	122,350	0	122,350		0	(104,594)	0	122,350	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	1,813,725	EUR/1.20915	0	0	183,525	0	183,525		0	(156,891)	0	183,525	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	604,575	EUR/1.20915	0	0	61,175	0	61,175		0	(52,297)	0	61,175	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	8,977,939	EUR/1.20915	0	0	908,449	0	908,449		0	(776,609)	0	908,449	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	1,088,235	EUR/1.20915	0	0	110,115	0	110,115		0	(94,134)	0	110,115	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	1,088,235	EUR/1.20915	0	0	110,115	0	110,115		0	(94,134)	0	110,115	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	906,863	EUR/1.20915	0	0	91,763	0	91,763		0	(78,445)	0	91,763	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2021	01/16/2024	01/16/2024	EXERCISE	0	755,719	EUR/1.20915	0	0	76,469	0	76,469		0	(65,371)	0	76,469	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	11/15/2024	11/15/2024	EXERCISE	0	12,219,000	EUR/1.2219	0	0	1,679,000	0	1,679,000		0	(1,030,854)	0	1,679,000	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	19,392,000	EUR/1.212	0	0	2,419,200	0	2,419,200		0	(1,656,207)	0	2,419,200	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	10/15/2024	10/15/2024	EXERCISE	0	14,240,901	EUR/1.2203	0	0	1,526,436	0	1,526,436		0	(1,202,518)	0	1,526,436	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	13,981,700	EUR/1.2158	0	0	1,454,750	0	1,454,750		0	(1,186,425)	0	1,454,750	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	12,158,000	EUR/1.2158	0	0	1,265,000	0	1,265,000		0	(1,031,674)	0	1,265,000	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	15,756,000	EUR/1.212	0	0	1,965,600	0	1,965,600		0	(1,345,668)	0	1,965,600	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	24,603,600	EUR/1.212	0	0	3,069,360	0	3,069,360		0	(2,101,313)	0	3,069,360	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	758,250	EUR/1.2132	0	0	95,250	0	95,250		0	(65,446)	0	95,250	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	606,600	EUR/1.2132	0	0	76,200	0	76,200		0	(52,356)	0	76,200	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	1,819,800	EUR/1.2132	0	0	228,600	0	228,600		0	(157,069)	0	228,600	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	606,600	EUR/1.2132	0	0	76,200	0	76,200		0	(52,356)	0	76,200	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	04/15/2024	04/15/2024	EXERCISE	0	7,279,200	EUR/1.2132	0	0	914,400	0	914,400		0	(628,278)	0	914,400	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	05/15/2024	05/15/2024	EXERCISE	0	1,669,800	EUR/1.2144	0	0	172,975	0	172,975		0	(143,796)	0	172,975	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	05/15/2024	05/15/2024	EXERCISE	0	910,800	EUR/1.2144	0	0	94,350	0	94,350		0	(78,434)	0	94,350	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	1,338,700	EUR/1.217	0	0	140,470	0	140,470		0	(114,804)	0	140,470	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	7,667,100	EUR/1.217	0	0	804,510	0	804,510		0	(657,515)	0	804,510	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	7,058,600	EUR/1.217	0	0	740,660	0	740,660		0	(605,331)	0	740,660	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	3,651,000	EUR/1.217	0	0	383,100	0	383,100		0	(313,102)	0	383,100	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	10,953,000	EUR/1.217	0	0	1,149,300	0	1,149,300		0	(939,307)	0	1,149,300	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	9,736,000	EUR/1.217	0	0	1,021,600	0	1,021,600		0	(834,939)	0	1,021,600	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	766,710	EUR/1.217	0	0	80,451	0	80,451		0	(65,751)	0	80,451	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	3,042,500	EUR/1.217	0	0	319,250	0	319,250		0	(260,919)	0	319,250	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	6,693,500	EUR/1.217	0	0	702,350	0	702,350		0	(574,021)	0	702,350	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	1,460,400	EUR/1.217	0	0	153,240	0	153,240		0	(125,241)	0	153,240	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	07/15/2024	07/15/2024	EXERCISE	0	912,750	EUR/1.217	0	0	95,775	0	95,775		0	(78,276)	0	95,775	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	08/15/2024	08/15/2024	EXERCISE	0	851,956	EUR/1.21708	0	0	83,356	0	83,356		0	(72,023)	0	83,356	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	10/15/2024	10/15/2024	EXERCISE	0	701,586	EUR/1.22015	0	0	75,124	0	75,124		0	(59,164)	0	75,124	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	10/15/2024	10/15/2024	EXERCISE	0	915,113	EUR/1.22015	0	0	97,988	0	97,988		0	(77,170)	0	97,988	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	10/15/2024	10/15/2024	EXERCISE	0	1,511,766	EUR/1.22015	0	0	161,875	0	161,875		0	(127,485)	0	161,875	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	10/15/2024	10/15/2024	EXERCISE	0	1,830,225	EUR/1.22015	0	0	195,975	0	195,975		0	(154,340)	0	195,975	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/28/2021	12/16/2024	12/16/2024	EXERCISE	0	1,192,718	EUR/1.2233	0	0	167,993	0	167,993		0	(100,354)	0	167,993	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/06/2021	05/15/2024	05/15/2024	EXERCISE	0	1,667,119	EUR/1.21245	0	0	(170,294)	0	(170,294)		0	141,114	0	(170,294)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/26/2021	11/27/2024	11/27/2024	EXERCISE	0	551,798	.EUR/1.220550004	0	0	74,798	0	74,798		0	(45,721)	0	74,798	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	09/17/2021	04/15/2024	04/15/2024	EXERCISE	0	1,807,950	EUR/1.2053	0	0	(216,750)	0	(216,750)		0	145,219	0	(216,750)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	09/17/2021	04/15/2024	04/15/2024	EXERCISE	0	602,650	EUR/1.2053	0	0	(72,250)	0	(72,250)		0	48,406	0	(72,250)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	11/27/2024	11/27/2024	EXERCISE	0	286,889	.EUR/1.211400014	0	0	37,016	0	37,016		0	(21,784)	0	37,016	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	09/27/2021	01/16/2024	01/16/2024	EXERCISE	0	1,378,505	EUR/1.1987	0	0	(128,685)	0	(128,685)		0	108,265	0	(128,685)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/05/2021	08/15/2024	08/15/2024	EXERCISE	0	837,900	EUR/1.197	0	0	(69,300)	0	(69,300)		0	57,967	0	(69,300)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/06/2021	04/15/2024	04/15/2024	EXERCISE	0	7,117,830	EUR/1.186305	0	0	(753,030)	0	(753,030)		0	466,908	0	(753,030)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/06/2021	07/15/2024	07/15/2024	EXERCISE	0	6,548,795	EUR/1.19069	0	0	(557,645)	0	(557,645)		0	429,316	0	(557,645)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	04/15/2024	04/15/2024	EXERCISE	0	18,961,600	EUR/1.1851	0	0	(1,988,800)	0	(1,988,800)		0	1,225,807	0	(1,988,800)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	07/15/2024	07/15/2024	EXERCISE	0	13,683,850	EUR/1.1899	0	0	(1,156,900)	0	(1,156,900)		0	888,575	0	(1,156,900)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	07/15/2024	07/15/2024	EXERCISE	0	11,899,000	EUR/1.1899	0	0	(1,006,000)	0	(1,006,000)		0	772,674	0	(1,006,000)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	10/15/2024	10/15/2024	EXERCISE	0	13,939,815	EUR/1.1945	0	0	(1,225,350)	0	(1,225,350)		0	901,432	0	(1,225,350)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/06/2021	12/16/2024	12/16/2024	EXERCISE	0	1,168,440	EUR/1.1984	0	0	(143,715)	0	(143,715)		0	76,077	0	(143,715)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/21/2021	01/16/2024	01/16/2024	EXERCISE	0	1,073,250	EUR/1.1925	0	0	(95,130)	0	(95,130)		0	79,149	0	(95,130)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/21/2021	01/16/2024	01/16/2024	EXERCISE	0	1,073,250	EUR/1.1925	0	0	(95,130)	0	(95,130)		0	79,149	0	(95,130)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/21/2021	07/15/2024	07/15/2024	EXERCISE	0	901,500	EUR/1.202	0	0	(84,525)	0	(84,525)		0	67,026	0	(84,525)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	11/27/2024	11/27/2024	EXERCISE	0	776,123	.EUR/1.211100006	0	0	99,971	0	99,971		0	(58,754)	0	99,971	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/28/2021	01/16/2024	01/16/2024	EXERCISE	0	899,400	EUR/1.1992	0	0	(84,300)	0	(84,300)		0	70,983	0	(84,300)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/28/2021	01/16/2024	01/16/2024	EXERCISE	0	749,500	EUR/1.1992	0	0	(70,250)	0	(70,250)		0	59,152	0	(70,250)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	11/12/2021	04/15/2024	04/15/2024	EXERCISE	0	739,000	EUR/1.1824	0	0	(76,000)	0	(76,000)		0	46,196	0	(76,000)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	11/12/2021	04/15/2024	04/15/2024	EXERCISE	0	591,200	EUR/1.1824	0	0	(60,800)	0	(60,800)		0	36,956	0	(60,800)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	11/18/2021	10/15/2024	10/15/2024	EXERCISE	0	681,720	EUR/1.1856	0	0	(55,258)	0	(55,258)		0	39,298	0	(55,258)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2021	11/27/2024	11/27/2024	EXERCISE	0	495,668	EUR/1.177946998	0	0	51,693	0	51,693		0	(24,629)	0	51,693	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	12/07/2021	07/15/2024	07/15/2024	EXERCISE	0	1,285,570	EUR/1.1687	0	0	(87,340)	0	(87,340)		0	61,674	0	(87,340)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/14/2021	11/27/2024	11/27/2024	EXERCISE	0	537,699	.EUR/1.176699994	0	0	55,566	0	55,566		0	(26,175)	0	55,566	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	12/20/2021	07/15/2024	07/15/2024	EXERCISE	0	3,510,000	EUR/1.17	0	0	(242,100)	0	(242,100)		0	172,102	0	(242,100)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	12/20/2021	07/15/2024	07/15/2024	EXERCISE	0	10,530,000	EUR/1.17	0	0	(726,300)	0	(726,300)		0	516,307	0	(726,300)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	12/20/2021	07/15/2024	07/15/2024	EXERCISE	0	9,360,000	EUR/1.17	0	0	(645,600)	0	(645,600)		0	458,939	0	(645,600)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2021	04/15/2024	04/15/2024	EXERCISE	0	15,151,500	EUR/1.1655	0	0	(1,361,100)	0	(1,361,100)		0	741,168	0	(1,361,100)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2021	04/15/2024	04/15/2024	EXERCISE	0	23,659,650	EUR/1.1655	0	0	(2,125,410)	0	(2,125,410)		0	1,157,363	0	(2,125,410)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	01/21/2022	07/15/2024	07/15/2024	EXERCISE	0	743,841	EUR/1.1807	0	0	(57,582)	0	(57,582)		0	42,882	0	(57,582)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	01/11/2022	01/16/2024	01/16/2024	EXERCISE	0	585,100	EUR/1.1702	0	0	(41,700)	0	(41,700)		0	32,822	0	(41,700)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	01/21/2022	07/15/2024	07/15/2024	EXERCISE	0	743,841	EUR/1.1807	0	0	(57,582)	0	(57,582)		0	0	0	(57,582)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/24/2022	11/27/2024	11/27/2024	EXERCISE	0	595,712	EUR/1.184550003	0	0	65,101	0	65,101		0	(32,755)	0	65,101	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	02/07/2022	10/15/2024	10/15/2024	EXERCISE	0	893,738	EUR/1.19165	0	0	(76,613)	0	(76,613)		0	55,795	0	(76,613)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	02/14/2022	10/15/2024	10/15/2024	EXERCISE	0	1,777,050	EUR/1.1847	0	0	(142,800)	0	(142,800)		0	101,165	0	(142,800)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/23/2022	11/27/2024	11/27/2024	EXERCISE	0	669,963	EUR/1.185299997	0	0	73,592	0	73,592		0	(37,238)	0	73,592	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	02/28/2022	07/15/2024	07/15/2024	EXERCISE	0	1,406,040	EUR/1.1717	0	0	(98,880)	0	(98,880)		0	70,881	0	(98,880)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	03/23/2022	11/27/2024	11/27/2024	EXERCISE	0	542,295	.EUR/1.165114992	0	0	51,206	0	51,206		0	(21,270)	0	51,206	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2022	11/27/2024	11/27/2024	EXERCISE	0	925,224	.EUR/1.134440002	0	0	64,708	0	64,708		0	(12,252)	0	64,708	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	05/25/2022	11/27/2024	11/27/2024	EXERCISE	0	576,737	.EUR/1.120699991	0	0	33,759	0	33,759		0	(660)	0	33,759	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	11/27/2024	11/27/2024	EXERCISE	0	754,149	.EUR/1.104000003	0	0	33,404	0	33,404		0	10,532	0	33,404	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	07/26/2022	11/27/2024	11/27/2024	EXERCISE	0	1,136,191	..EUR/1.06782327	0	0	13,538	0	13,538		0	54,898	0	13,538	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/29/2022	12/16/2024	12/16/2024	EXERCISE	0	39,290,144	EUR/1.0676	0	0	610,918	0	610,918		0	1,942,154	0	610,918	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/02/2022	05/16/2024	05/16/2024	EXERCISE	0	34,945,376	GBP/1.2342	0	0	(891,897)	0	(891,897)		0	1,147,445	0	(891,897)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	08/02/2022	05/16/2024	05/16/2024	EXERCISE	0	54,970,627	GBP/1.23415	0	0	(1,405,278)	0	(1,405,278)		0	1,807,282	0	(1,405,278)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/24/2022	11/27/2024	11/27/2024	EXERCISE	0	885,172	EUR/1.038750006	0	0	(13,933)	0	(13,933)		0	68,741	0	(13,933)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/19/2022	11/27/2024	11/27/2024	EXERCISE	0	601,496	.EUR/1.021400005	0	0	(19,846)	0	(19,846)		0	57,722	0	(19,846)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/10/2022	12/16/2024	12/16/2024	EXERCISE	0	36,243	.EUR/1.059550019	0	0	292	0	292		0	2,081	0	292	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/22/2022	11/27/2024	11/27/2024	EXERCISE	0	1,002,059	.EUR/1.072574999	0	0	16,326	0	16,326		0	43,763	0	16,326	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	12/06/2022	02/20/2024	02/20/2024	EXERCISE	0	61,381,710	.....GBP/1.2293	0	0	(1,707,683)	0	(1,707,683)		0	2,266,219	0	(1,707,683)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/06/2022	10/18/2024	10/18/2024	EXERCISE	0	13,522,027	..GBP/1.22706848	0	0	(860,992)	0	(860,992)		0	528,241	0	(860,992)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	12/15/2022	12/19/2024	12/19/2024	EXERCISE	0	24,373,234	....AUD/0.674225	0	0	1,877,089	0	1,877,089		0	396,434	0	1,877,089	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	12/15/2022	11/27/2024	11/27/2024	EXERCISE	0	1,037,326	.....EUR/1.10574	0	0	47,507	0	47,507		0	12,831	0	47,507	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/19/2022	10/18/2024	10/18/2024	EXERCISE	0	2,070,467	.GBP/1.220300002	0	0	(144,049)	0	(144,049)		0	92,816	0	(144,049)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/20/2022	07/31/2024	07/31/2024	EXERCISE	0	360,509	.....EUR/1.09245	0	0	3,118	0	3,118		0	6,926	0	3,118	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/20/2022	05/31/2024	05/31/2024	EXERCISE	0	4,586,138	...EUR/1.0919375	0	0	29,978	0	29,978		0	78,101	0	29,978	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/20/2022	04/30/2024	04/30/2024	EXERCISE	0	272,567	..EUR/1.09026672	0	0	6,142	0	6,142		0	4,722	0	6,142	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/20/2022	04/30/2024	04/30/2024	EXERCISE	0	2,180,533	..EUR/1.09026673	0	0	49,133	0	49,133		0	37,775	0	49,133	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/20/2022	04/30/2024	04/30/2024	EXERCISE	0	545,133	..EUR/1.09026674	0	0	12,283	0	12,283		0	9,444	0	12,283	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/20/2022	04/30/2024	04/30/2024	EXERCISE	0	3,270,800	..EUR/1.09026673	0	0	73,700	0	73,700		0	56,662	0	73,700	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/30/2022	11/27/2024	11/27/2024	EXERCISE	0	952,891	EUR/1.016849998	0	0	(35,844)	0	(35,844)		0	96,116	0	(35,844)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	01/06/2023	01/08/2024	01/08/2024	EXERCISE	0	2,268,817	.GBP/1.197506208	0	0	(147,200)	0	(147,200)		0	145,784	0	(147,200)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	01/06/2023	01/08/2024	01/08/2024	EXERCISE	0	46,272,987	..GBP/1.19750621	0	0	(3,002,175)	0	(3,002,175)		0	2,973,291	0	(3,002,175)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	01/12/2023	05/16/2024	05/16/2024	EXERCISE	0	2,717,972	.....GBP/1.2288	0	0	(81,619)	0	(81,619)		0	101,582	0	(81,619)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	01/12/2023	05/16/2024	05/16/2024	EXERCISE	0	6,063,794	.GBP/1.228799999	0	0	(182,091)	0	(182,091)		0	226,630	0	(182,091)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	01/13/2023	02/20/2024	02/20/2024	EXERCISE	0	1,733,455	.GBP/1.228149996	0	0	49,894	0	49,894		0	(65,682)	0	49,894	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/18/2023	05/16/2024	05/16/2024	EXERCISE	0	416,003	.GBP/1.247299985	0	0	(6,137)	0	(6,137)		0	9,147	0	(6,137)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/24/2023	11/27/2024	11/27/2024	EXERCISE	0	1,024,310	.EUR/1.117020002	0	0	56,781	0	56,781		0	2,199	0	56,781	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	12/16/2024	12/16/2024	EXERCISE	0	1,671,232	EUR/1.118392001	0	0	(100,705)	0	(100,705)		0	(2,960)	0	(100,705)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	11/27/2024	11/27/2024	EXERCISE	0	734,702	EUR/1.117448006	0	0	40,993	0	40,993		0	1,295	0	40,993	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/09/2023	12/16/2024	12/16/2024	EXERCISE	0	190,768	EUR/1.110308407	0	0	10,190	0	10,190		0	1,729	0	10,190	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/23/2023	11/27/2024	11/27/2024	EXERCISE	0	953,334	EUR/1.089350005	0	0	29,974	0	29,974		0	26,313	0	29,974	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	12/16/2024	12/16/2024	EXERCISE	0	264,882	EUR/1.097282982	0	0	11,173	0	11,173		0	5,574	0	11,173	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/27/2023	11/27/2024	11/27/2024	EXERCISE	0	1,001,650	EUR/1.099800004	0	0	40,711	0	40,711		0	17,867	0	40,711	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	04/18/2023	11/27/2024	11/27/2024	EXERCISE	0	1,681,703	.EUR/1.117501599	0	0	93,907	0	93,907		0	2,883	0	93,907	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	05/22/2023	11/27/2024	11/27/2024	EXERCISE	0	1,608,018	.EUR/1.102499999	0	0	69,134	0	69,134		0	24,675	0	69,134	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/24/2023	11/27/2024	11/27/2024	EXERCISE	0	1,431,739	EUR/1.098440003	0	0	56,491	0	56,491		0	27,343	0	56,491	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	05/25/2023	02/20/2024	02/20/2024	EXERCISE	0	60,015,148	....GBP/1.236895	0	0	1,290,896	0	1,290,896		0	(1,833,645)	0	1,290,896	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	06/01/2023	12/16/2024	12/16/2024	EXERCISE	0	227,063	EUR/1.098328999	0	0	9,785	0	9,785		0	4,557	0	9,785	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	06/05/2023	12/16/2024	12/16/2024	EXERCISE	0	147,995	.EUR/1.093361009	0	0	5,734	0	5,734		0	3,656	0	5,734	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/26/2023	11/27/2024	11/27/2024	EXERCISE	0	2,184,010	EUR/1.115449998	0	0	118,163	0	118,163		0	7,769	0	118,163	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/21/2023	11/27/2024	11/27/2024	EXERCISE	0	2,085,422	EUR/1.135350003	0	0	147,404	0	147,404		0	(29,265)	0	147,404	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/25/2023	11/27/2024	11/27/2024	EXERCISE	0	2,522,854	EUR/1.105509999	0	0	115,039	0	115,039		0	31,738	0	115,039	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/11/2023	03/20/2024	03/20/2024	EXERCISE	0	4,888,858	GBP/1.253765001	0	0	(101,129)	0	(101,129)		0	82,002	0	(101,129)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	09/12/2023	03/20/2024	03/20/2024	EXERCISE	0	6,665,674	EUR/1.082396701	0	0	(68,377)	0	(68,377)		0	153,496	0	(68,377)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/12/2023	03/20/2024	03/20/2024	EXERCISE	0	8,800,026	GBP/1.247114	0	0	(229,937)	0	(229,937)		0	195,324	0	(229,937)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	03/20/2024	03/20/2024	EXERCISE	0	23,594,777	GBP/1.250325	0	0	(554,333)	0	(554,333)		0	461,767	0	(554,333)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/22/2023	11/27/2024	11/27/2024	EXERCISE	0	2,112,664	EUR/1.086059998	0	0	60,225	0	60,225		0	64,889	0	60,225	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/10/2023	05/16/2024	05/16/2024	EXERCISE	0	832,284	GBP/1.228830001	0	0	(24,972)	0	(24,972)		0	31,085	0	(24,972)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/13/2023	01/17/2024	01/17/2024	EXERCISE	0	11,651,807	EUR/1.055641	0	0	(371,517)	0	(371,517)		0	540,430	0	(371,517)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/13/2023	01/17/2024	01/17/2024	EXERCISE	0	16,264,086	EUR/1.0547281	0	0	(533,105)	0	(533,105)		0	769,086	0	(533,105)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/17/2023	01/17/2024	01/17/2024	EXERCISE	0	13,452,591	GBP/1.21879	0	0	(543,163)	0	(543,163)		0	614,975	0	(543,163)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/17/2023	01/17/2024	01/17/2024	EXERCISE	0	11,717,525	EUR/1.061595	0	0	305,798	0	305,798		0	(474,712)	0	305,798	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/23/2023	01/17/2024	01/17/2024	EXERCISE	0	9,105,954	EUR/1.066859	0	0	(191,541)	0	(191,541)		0	322,160	0	(191,541)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/24/2023	11/27/2024	11/27/2024	EXERCISE	0	2,076,751	EUR/1.081510002	0	0	50,713	0	50,713		0	72,792	0	50,713	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/24/2023	01/26/2024	01/26/2024	EXERCISE	0	3,586,486	EUR/1.065836799	0	0	(65,493)	0	(65,493)		0	131,876	0	(65,493)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/26/2023	03/20/2024	03/20/2024	EXERCISE	0	969,948	GBP/1.214365404	0	0	52,185	0	52,185		0	(48,267)	0	52,185	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	11/03/2023	05/16/2024	05/16/2024	EXERCISE	0	1,175,484	GBP/1.232910005	0	0	(31,263)	0	(31,263)		0	39,868	0	(31,263)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/06/2023	02/09/2024	02/09/2024	EXERCISE	0	5,995,303	GBP/1.23995	0	0	(110,482)	0	(110,482)		0	167,693	0	(110,482)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/08/2023	03/20/2024	03/20/2024	EXERCISE	0	200,859	GBP/1.227661384	0	0	8,514	0	8,514		0	(7,712)	0	8,514	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/09/2023	12/16/2024	12/16/2024	EXERCISE	0	143,497	EUR/1.090333382	0	0	5,177	0	5,177		0	3,953	0	5,177	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	11/20/2023	02/28/2024	02/28/2024	EXERCISE	0	6,161,689	EUR/1.0969823	0	0	75,168	0	75,168		0	52,759	0	75,168	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/20/2023	02/28/2024	02/28/2024	EXERCISE	0	35,785,573	GBP/1.24998	0	0	(481,538)	0	(481,538)		0	708,419	0	(481,538)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	11/27/2023	11/27/2024	11/27/2024	EXERCISE	0	1,602,226	EUR/1.113430002	0	0	83,937	0	83,937		0	8,616	0	83,937	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	12/07/2023	03/20/2024	03/20/2024	EXERCISE	0	3,328,132	EUR/1.0817915	0	0	(36,021)	0	(36,021)		0	78,545	0	(36,021)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	12/07/2023	03/20/2024	03/20/2024	EXERCISE	0	19,586,791	GBP/1.2567127	0	0	(358,274)	0	(358,274)		0	281,822	0	(358,274)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2023	03/20/2024	03/20/2024	EXERCISE	0	127,069	GBP/1.258011706	0	0	(2,191)	0	(2,191)		0	1,695	0	(2,191)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	12/13/2023	11/27/2024	11/27/2024	EXERCISE	0	1,860,756	EUR/1.0968467	0	0	70,822	0	70,822		0	38,291	0	70,822	0	0	Note 0002
AUD/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	12/15/2023	12/19/2024	12/19/2024	EXERCISE	0	24,390,405	AUD/0.6747	0	0	(1,894,260)	0	(1,894,260)		0	(379,263)	0	(1,894,260)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	12/20/2023	03/20/2024	03/20/2024	EXERCISE	0	98,978	GBP/1.267849309	0	0	925	0	925		0	(542)	0	925	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	12/27/2023	01/29/2024	01/29/2024	EXERCISE	0	25,355,505	GBP/1.2757362	0	0	90,158	0	90,158		0	(23,028)	0	90,158	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	12/27/2023	03/28/2024	03/28/2024	EXERCISE	0	2,449,531	EUR/1.111587299	0	0	74,455	0	74,455		0	(8,600)	0	74,455	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	01/02/2024	01/16/2024	01/16/2024	EXERCISE	0	1,643,415	EUR/1.09561	0	0	(13,215)	0	(13,215)		0	0	0	(13,215)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/02/2024	01/16/2024	01/16/2024	EXERCISE	0	1,095,900	EUR/1.0959	0	0	(9,100)	0	(9,100)		0	0	0	(9,100)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/02/2024	01/16/2024	01/16/2024	EXERCISE	0	8,137,058	EUR/1.0959	0	0	(67,568)	0	(67,568)		0	0	0	(67,568)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/03/2024	01/08/2024	01/08/2024	EXERCISE	0	48,901,193	GBP/1.265522	0	0	373,969	0	373,969		0	0	0	373,969	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/03/2024	01/08/2024	01/08/2024	EXERCISE	0	2,397,681	.GBP/1.265522001	0	0	18,336	0	18,336		0	0	0	18,336	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	01/09/2024	01/09/2024	EXERCISE	0	141,692	.GBP/1.270000015	0	0	(11)	0	(11)		0	0	0	(11)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2024	01/16/2024	01/16/2024	EXERCISE	0	1,783,958	.GBP/1.274728999	0	0	17,534	0	17,534		0	0	0	17,534	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2024	01/16/2024	01/16/2024	EXERCISE	0	94,961	....GBP/1.273921	0	0	874	0	874		0	0	0	874	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2024	03/20/2024	03/20/2024	EXERCISE	0	1,784,651	.GBP/1.275224197	0	0	6,264	0	6,264		0	0	0	6,264	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	01/12/2024	04/15/2024	04/15/2024	EXERCISE	0	16,974,444	...EUR/1.1007949	0	0	616,728	0	616,728		0	0	0	616,728	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/12/2024	04/15/2024	04/15/2024	EXERCISE	0	14,077,962	....GBP/1.275448	0	0	365,876	0	365,876		0	0	0	365,876	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	01/12/2024	04/15/2024	04/15/2024	EXERCISE	0	9,395,607	...EUR/1.1007949	0	0	341,368	0	341,368		0	0	0	341,368	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	01/12/2024	01/17/2024	01/17/2024	EXERCISE	0	16,913,814	....EUR/1.096863	0	0	(116,623)	0	(116,623)		0	0	0	(116,623)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/12/2024	01/17/2024	01/17/2024	EXERCISE	0	14,071,770	....GBP/1.274887	0	0	(76,016)	0	(76,016)		0	0	0	(76,016)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	01/12/2024	01/17/2024	01/17/2024	EXERCISE	0	9,362,047	EUR/1.096862999	0	0	(64,552)	0	(64,552)		0	0	0	(64,552)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	01/17/2024	01/24/2024	01/24/2024	EXERCISE	0	662,479	.GBP/1.265400004	0	0	3,141	0	3,141		0	0	0	3,141	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/23/2024	04/15/2024	04/15/2024	EXERCISE	0	3,663,773	EUR/1.088805201	0	0	94,236	0	94,236		0	0	0	94,236	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/23/2024	01/26/2024	01/26/2024	EXERCISE	0	3,651,892	EUR/1.085274401	0	0	86	0	86		0	0	0	86	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2024	01/30/2024	01/30/2024	EXERCISE	0	1,168,225	.EUR/1.090201003	0	0	(8,788)	0	(8,788)		0	0	0	(8,788)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2024	11/27/2024	11/27/2024	EXERCISE	0	1,182,702	EUR/1.103711998	0	0	52,091	0	52,091		0	0	0	52,091	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	01/24/2024	02/28/2024	02/28/2024	EXERCISE	0	25,383,682	...GBP/1.2771539	0	0	205,786	0	205,786		0	0	0	205,786	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	01/24/2024	01/29/2024	01/29/2024	EXERCISE	0	25,379,401	...GBP/1.2769385	0	0	(114,054)	0	(114,054)		0	0	0	(114,054)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/02/2024	02/06/2024	02/06/2024	EXERCISE	0	560,792	.EUR/1.079109993	0	0	(1,720)	0	(1,720)		0	0	0	(1,720)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/02/2024	12/16/2024	12/16/2024	EXERCISE	0	568,445	EUR/1.093836001	0	0	22,261	0	22,261		0	0	0	22,261	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	02/15/2024	02/15/2024	EXERCISE	0	146,718	AUD/0.649099973	0	0	(497)	0	(497)		0	0	0	(497)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	03/15/2024	03/15/2024	EXERCISE	0	137,375	AUD/0.649700007	0	0	(1,332)	0	(1,332)		0	0	0	(1,332)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	04/15/2024	04/15/2024	EXERCISE	0	146,688	AUD/0.650300002	0	0	2,075	0	2,075		0	0	0	2,075	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	05/16/2024	05/16/2024	EXERCISE	0	146,347	AUD/0.650899982	0	0	(3,463)	0	(3,463)		0	0	0	(3,463)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	06/13/2024	06/13/2024	EXERCISE	0	141,228	AUD/0.651299993	0	0	(2,732)	0	(2,732)		0	0	0	(2,732)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	07/16/2024	07/16/2024	EXERCISE	0	141,203	AUD/0.651800004	0	0	(4,766)	0	(4,766)		0	0	0	(4,766)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	08/16/2024	08/16/2024	EXERCISE	0	145,597	AUD/0.652199976	0	0	(3,282)	0	(3,282)		0	0	0	(3,282)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	09/18/2024	09/18/2024	EXERCISE	0	144,930	AUD/0.652500005	0	0	(5,797)	0	(5,797)		0	0	0	(5,797)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	10/15/2024	10/15/2024	EXERCISE	0	148,957	AUD/0.652800025	0	0	(3,925)	0	(3,925)		0	0	0	(3,925)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	11/15/2024	11/15/2024	EXERCISE	0	134,451	. AUD/0.65299998	0	0	1,400	0	1,400		0	0	0	1,400	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/05/2024	12/16/2024	12/16/2024	EXERCISE	0	138,536	AUD/0.653105022	0	0	3,522	0	3,522		0	0	0	3,522	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	02/06/2024	02/08/2024	02/08/2024	EXERCISE	0	948,208	.GBP/1.259200004	0	0	1,506	0	1,506		0	0	0	1,506	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/07/2024	03/08/2024	03/08/2024	EXERCISE	0	6,111,852	.GBP/1.264054699	0	0	(105,141)	0	(105,141)		0	0	0	(105,141)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG0X2D1J857QP30	02/07/2024	02/09/2024	02/09/2024	EXERCISE	0	6,110,863	.GBP/1.263850001	0	0	(5,077)	0	(5,077)		0	0	0	(5,077)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/08/2024	02/12/2024	02/12/2024	EXERCISE	0	5,390,267	....GBP/1.25984	0	0	(6,247)	0	(6,247)		0	0	0	(6,247)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/12/2024	02/12/2024	EXERCISE	0	2,798,828	GBP/1.259839998	0	0	(3,244)	0	(3,244)		0	0	0	(3,244)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/12/2024	02/12/2024	EXERCISE	0	2,093,100	EUR/1.076273001	0	0	142	0	142		0	0	0	142	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/08/2024	02/13/2024	02/13/2024	EXERCISE	0	2,326,676	GBP/1.261450998	0	0	3,045	0	3,045		0	0	0	3,045	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	07/15/2024	07/15/2024	EXERCISE	0	2,714,446	EUR/1.08577838	0	0	8,804	0	8,804		0	0	0	8,804	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/14/2024	02/14/2024	EXERCISE	0	677,340	GBP/1.263150006	0	0	3,620	0	3,620		0	0	0	3,620	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/14/2024	02/14/2024	EXERCISE	0	95,404	GBP/1.263169978	0	0	511	0	511		0	0	0	511	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	03/20/2024	03/20/2024	EXERCISE	0	677,480	GBP/1.263410995	0	0	8,735	0	8,735		0	0	0	8,735	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD41Y2NCUIZ63	02/15/2024	02/23/2024	02/23/2024	EXERCISE	0	322,170	GBP/1.256799981	0	0	2,666	0	2,666		0	0	0	2,666	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD41Y2NCUIZ63	02/15/2024	02/23/2024	02/23/2024	EXERCISE	0	387,677	GBP/1.256799986	0	0	3,208	0	3,208		0	0	0	3,208	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/22/2024	02/22/2024	EXERCISE	0	38,646,022	GBP/1.266	0	0	(15,263)	0	(15,263)		0	0	0	(15,263)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/22/2024	02/22/2024	EXERCISE	0	777,403	GBP/1.266000004	0	0	(307)	0	(307)		0	0	0	(307)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	05/16/2024	05/16/2024	EXERCISE	0	38,664,185	GBP/1.266595	0	0	(27,321)	0	(27,321)		0	0	0	(27,321)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/21/2024	05/16/2024	05/16/2024	EXERCISE	0	56,252,302	GBP/1.262925	0	0	123,602	0	123,602		0	0	0	123,602	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/21/2024	05/16/2024	05/16/2024	EXERCISE	0	6,232,191	GBP/1.262925	0	0	13,694	0	13,694		0	0	0	13,694	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/21/2024	05/16/2024	05/16/2024	EXERCISE	0	421,215	GBP/1.262924986	0	0	926	0	926		0	0	0	926	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/21/2024	05/16/2024	05/16/2024	EXERCISE	0	855,377	GBP/1.262924994	0	0	1,880	0	1,880		0	0	0	1,880	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/21/2024	05/16/2024	05/16/2024	EXERCISE	0	1,204,100	GBP/1.262925003	0	0	2,646	0	2,646		0	0	0	2,646	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	03/18/2024	03/18/2024	EXERCISE	0	1,174,260	EUR/1.082450005	0	0	(5,587)	0	(5,587)		0	0	0	(5,587)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	04/16/2024	04/16/2024	EXERCISE	0	292,249	EUR/1.083750009	0	0	5,515	0	5,515		0	0	0	5,515	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	05/16/2024	05/16/2024	EXERCISE	0	289,283	EUR/1.085150002	0	0	(200)	0	(200)		0	0	0	(200)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	06/17/2024	06/17/2024	EXERCISE	0	1,159,357	EUR/1.086550005	0	0	15,205	0	15,205		0	0	0	15,205	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	07/16/2024	07/16/2024	EXERCISE	0	278,105	EUR/1.087949998	0	0	(575)	0	(575)		0	0	0	(575)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	08/16/2024	08/16/2024	EXERCISE	0	273,222	EUR/1.089450021	0	0	(3,323)	0	(3,323)		0	0	0	(3,323)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	09/16/2024	09/16/2024	EXERCISE	0	1,096,447	EUR/1.09095	0	0	(21,860)	0	(21,860)		0	0	0	(21,860)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	10/16/2024	10/16/2024	EXERCISE	0	265,138	EUR/1.092450003	0	0	1,638	0	1,638		0	0	0	1,638	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	11/18/2024	11/18/2024	EXERCISE	0	261,658	EUR/1.094149979	0	0	8,430	0	8,430		0	0	0	8,430	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	12/16/2024	12/16/2024	EXERCISE	0	1,051,097	EUR/1.095650004	0	0	42,834	0	42,834		0	0	0	42,834	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857Q30	02/22/2024	04/15/2024	04/15/2024	EXERCISE	0	9,249,739	EUR/1.083705	0	0	(195,501)	0	(195,501)		0	0	0	(195,501)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/28/2024	02/28/2024	EXERCISE	0	779,912	EUR/1.082641102	0	0	691	0	691		0	0	0	691	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	11/27/2024	11/27/2024	EXERCISE	0	789,384	EUR/1.095789007	0	0	29,312	0	29,312		0	0	0	29,312	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	03/18/2024	03/18/2024	EXERCISE	0	190,288	GBP/1.269700023	0	0	(465)	0	(465)		0	0	0	(465)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	04/16/2024	04/16/2024	EXERCISE	0	1,291,100	GBP/1.270000004	0	0	26,839	0	26,839		0	0	0	26,839	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	05/16/2024	05/16/2024	EXERCISE	0	2,539,143	GBP/1.270199995	0	0	8,996	0	8,996		0	0	0	8,996	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/26/2024	02/26/2024	EXERCISE	0	1,949,004	EUR/1.08278	0	0	(4,716)	0	(4,716)		0	0	0	(4,716)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	06/17/2024	06/17/2024	EXERCISE	0	190,377	GBP/1.270300017	0	0	75	0	75		0	0	0	75	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	07/16/2024	07/16/2024	EXERCISE	0	1,291,017	GBP/1.270499996	0	0	(27,131)	0	(27,131)		0	0	0	(27,131)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	08/16/2024	08/16/2024	EXERCISE	0	2,534,145	GBP/1.270699999	0	0	(47,265)	0	(47,265)		0	0	0	(47,265)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	09/16/2024	09/16/2024	EXERCISE	0	185,097	GBP/1.270899992	0	0	(7,238)	0	(7,238)		0	0	0	(7,238)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	10/16/2024	10/16/2024	EXERCISE	0	1,374,172	GBP/1.270999992	0	0	(29,840)	0	(29,840)		0	0	0	(29,840)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	11/18/2024	11/18/2024	EXERCISE	0	2,271,309	GBP/1.271200002	0	0	6,254	0	6,254		0	0	0	6,254	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	12/16/2024	12/16/2024	EXERCISE	0	180,516	GBP/1.271399943	0	0	454	0	454		0	0	0	454	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/23/2024	05/31/2024	05/31/2024	EXERCISE	0	6,101,741	EUR/1.0863096	0	0	8,479	0	8,479		0	0	0	8,479	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	03/18/2024	03/18/2024	EXERCISE	0	190,040	GBP/1.268050039	0	0	(712)	0	(712)		0	0	0	(712)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	04/16/2024	04/16/2024	EXERCISE	0	1,289,423	GBP/1.268349997	0	0	25,161	0	25,161		0	0	0	25,161	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	05/16/2024	05/16/2024	EXERCISE	0	2,535,844	GBP/1.268549999	0	0	5,697	0	5,697		0	0	0	5,697	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	06/17/2024	06/17/2024	EXERCISE	0	190,130	GBP/1.268650033	0	0	(172)	0	(172)		0	0	0	(172)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	07/16/2024	07/16/2024	EXERCISE	0	1,289,341	GBP/1.268850002	0	0	(28,808)	0	(28,808)		0	0	0	(28,808)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	08/16/2024	08/16/2024	EXERCISE	0	2,530,854	GBP/1.269049999	0	0	(50,555)	0	(50,555)		0	0	0	(50,555)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	09/16/2024	09/16/2024	EXERCISE	0	184,857	GBP/1.269249994	0	0	(7,479)	0	(7,479)		0	0	0	(7,479)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	10/16/2024	10/16/2024	EXERCISE	0	1,372,388	GBP/1.269349998	0	0	(31,624)	0	(31,624)		0	0	0	(31,624)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	11/18/2024	11/18/2024	EXERCISE	0	2,268,361	GBP/1.269550001	0	0	3,305	0	3,305		0	0	0	3,305	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	12/16/2024	12/16/2024	EXERCISE	0	180,282	GBP/1.269749948	0	0	220	0	220		0	0	0	220	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	02/28/2024	02/28/2024	EXERCISE	0	18,173,636	GBP/1.269599999	0	0	(40,080)	0	(40,080)		0	0	0	(40,080)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	02/28/2024	02/28/2024	EXERCISE	0	12,616,774	GBP/1.2696	0	0	(27,825)	0	(27,825)		0	0	0	(27,825)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/23/2024	04/15/2024	04/15/2024	EXERCISE	0	7,008,915	GBP/1.269999999	0	0	(152,872)	0	(152,872)		0	0	0	(152,872)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/23/2024	02/28/2024	02/28/2024	EXERCISE	0	6,078,304	EUR/1.082136999	0	0	8,218	0	8,218		0	0	0	8,218	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	02/28/2024	02/28/2024	EXERCISE	0	18,150,017	GBP/1.26795	0	0	(16,462)	0	(16,462)		0	0	0	(16,462)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	02/28/2024	02/28/2024	EXERCISE	0	12,600,377	GBP/1.26795	0	0	(11,428)	0	(11,428)		0	0	0	(11,428)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0QX2D1J8S70P30	02/23/2024	04/15/2024	04/15/2024	EXERCISE	0	6,999,808	GBP/1.268349999	0	0	(143,766)	0	(143,766)		0	0	0	(143,766)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	03/06/2024	06/10/2024	06/10/2024	EXERCISE	0	6,155,893	GBP/1.273163201	0	0	(1,145)	0	(1,145)		0	0	0	(1,145)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/06/2024	09/20/2024	09/20/2024	EXERCISE	0	5,104,829	GBP/1.276096	0	0	(224,036)	0	(224,036)		0	0	0	(224,036)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	03/06/2024	03/08/2024	03/08/2024	EXERCISE	0	6,152,735	GBP/1.27251	0	0	64,259	0	64,259		0	0	0	64,259	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/06/2024	03/20/2024	03/20/2024	EXERCISE	0	5,100,745	GBP/1.275074999	0	0	18,502	0	18,502		0	0	0	18,502	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	EXERCISE	0	674,816	GBP/1.278819995	0	0	(1,784)	0	(1,784)		0	0	0	(1,784)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	EXERCISE	0	99,910	GBP/1.278689937	0	0	(274)	0	(274)		0	0	0	(274)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/07/2024	03/20/2024	03/20/2024	EXERCISE	0	674,851	GBP/1.278886891	0	0	429	0	429		0	0	0	429	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	03/08/2024	06/20/2024	06/20/2024	EXERCISE	0	19,749,503	GBP/1.28518	0	0	294,741	0	294,741		0	0	0	294,741	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	03/08/2024	06/20/2024	06/20/2024	EXERCISE	0	175,022	GBP/1.285179991	0	0	2,612	0	2,612		0	0	0	2,612	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	03/08/2024	03/20/2024	03/20/2024	EXERCISE	0	19,740,590	GBP/1.2846	0	0	(75,299)	0	(75,299)		0	0	0	(75,299)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	03/11/2024	09/20/2024	09/20/2024	EXERCISE	0	10,165,829	EUR/1.1008229	0	0	(142,004)	0	(142,004)		0	0	0	(142,004)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	03/11/2024	09/20/2024	09/20/2024	EXERCISE	0	29,061,634	GBP/1.283525	0	0	(1,099,837)	0	(1,099,837)		0	0	0	(1,099,837)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	03/11/2024	03/20/2024	03/20/2024	EXERCISE	0	10,087,999	EUR/1.092394999	0	0	10,204	0	10,204		0	0	0	10,204	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1WK48MPD4Y2NCUIZ63	03/11/2024	03/20/2024	03/20/2024	EXERCISE	0	29,038,426	GBP/1.2825	0	0	(63,398)	0	(63,398)		0	0	0	(63,398)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	03/22/2024	03/22/2024	EXERCISE	0	401,960	GBP/1.273700003	0	0	(4,292)	0	(4,292)		0	0	0	(4,292)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	03/22/2024	03/22/2024	EXERCISE	0	603,940	GBP/1.273700002	0	0	(6,449)	0	(6,449)		0	0	0	(6,449)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2024	09/20/2024	09/20/2024	EXERCISE	0	56,210	GBP/1.27482014	0	0	2,526	0	2,526		0	0	0	2,526	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/26/2024	03/27/2024	03/27/2024	EXERCISE	0	847,328	EUR/1.0833928	0	0	(776)	0	(776)		0	0	0	(776)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/26/2024	11/27/2024	11/27/2024	EXERCISE	0	856,354	EUR/1.0949334	0	0	31,154	0	31,154		0	0	0	31,154	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/26/2024	06/28/2024	06/28/2024	EXERCISE	0	1,969,678	EUR/1.0869877	0	0	28,427	0	28,427		0	0	0	28,427	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/26/2024	03/28/2024	03/28/2024	EXERCISE	0	1,058,645	EUR/1.082919998	0	0	(5,005)	0	(5,005)		0	0	0	(5,005)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	04/04/2024	04/09/2024	04/09/2024	EXERCISE	0	268,925	GBP/1.26739701	0	0	22	0	22		0	0	0	22	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	04/04/2024	04/09/2024	04/09/2024	EXERCISE	0	626,693	GBP/1.267397	0	0	51	0	51		0	0	0	51	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	04/09/2024	04/11/2024	04/11/2024	EXERCISE	0	138,621	GBP/1.270090021	0	0	1,636	0	1,636		0	0	0	1,636	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/09/2024	04/11/2024	04/11/2024	EXERCISE	0	19,962	GBP/1.2701805	0	0	237	0	237		0	0	0	237	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	04/09/2024	06/20/2024	06/20/2024	EXERCISE	0	138,679	GBP/1.270621801	0	0	(504)	0	(504)		0	0	0	(504)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/12/2024	07/15/2024	07/15/2024	EXERCISE	0	18,099,697	EUR/1.0675213	0	0	(369,255)	0	(369,255)		0	0	0	(369,255)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/12/2024	04/15/2024	04/15/2024	EXERCISE	0	48,122,575	GBP/1.245372	0	0	118,706	0	118,706		0	0	0	118,706	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/12/2024	04/15/2024	04/15/2024	EXERCISE	0	2,359,505	GBP/1.245372001	0	0	5,820	0	5,820		0	0	0	5,820	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/12/2024	04/15/2024	04/15/2024	EXERCISE	0	18,030,278	EUR/1.063427	0	0	(44,540)	0	(44,540)		0	0	0	(44,540)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/12/2024	04/15/2024	04/15/2024	EXERCISE	0	1,946,531	EUR/1.0635401	0	0	(5,015)	0	(5,015)		0	0	0	(5,015)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2024	04/30/2024	04/30/2024	EXERCISE	0	3,188,400	EUR/1.0628	0	0	(8,700)	0	(8,700)		0	0	0	(8,700)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2024	04/30/2024	04/30/2024	EXERCISE	0	531,400	EUR/1.0628	0	0	(1,450)	0	(1,450)		0	0	0	(1,450)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/17/2024	04/19/2024	04/19/2024	EXERCISE	0	142,920	EUR/1.064080021	0	0	(204)	0	(204)		0	0	0	(204)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/17/2024	04/30/2024	04/30/2024	EXERCISE	0	2,130,340	EUR/1.06517	0	0	1,060	0	1,060		0	0	0	1,060	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/17/2024	04/30/2024	04/30/2024	EXERCISE	0	266,293	EUR/1.06517	0	0	133	0	133		0	0	0	133	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	04/19/2024	04/24/2024	04/24/2024	EXERCISE	0	740,673	GBP/1.245399996	0	0	654	0	654		0	0	0	654	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	04/19/2024	04/24/2024	04/24/2024	EXERCISE	0	762,354	GBP/1.245400006	0	0	673	0	673		0	0	0	673	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/19/2024	04/23/2024	04/23/2024	EXERCISE	0	373,922	GBP/1.246090007	0	0	(117)	0	(117)		0	0	0	(117)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/23/2024	11/27/2024	11/27/2024	EXERCISE	0	2,129,295	EUR/1.076897301	0	0	43,099	0	43,099		0	0	0	43,099	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/26/2024	04/29/2024	04/29/2024	EXERCISE	0	736,684	EUR/1.071797702	0	0	(961)	0	(961)		0	0	0	(961)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/26/2024	11/27/2024	11/27/2024	EXERCISE	0	743,931	EUR/1.082342202	0	0	18,725	0	18,725		0	0	0	18,725	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	04/26/2024	04/30/2024	04/30/2024	EXERCISE	0	217,254	EUR/1.071869996	0	0	1,251	0	1,251		0	0	0	1,251	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	05/07/2024	05/15/2024	05/15/2024	EXERCISE	0	808,313	EUR/1.07775	0	0	8,138	0	8,138		0	0	0	8,138	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/08/2024	05/09/2024	05/09/2024	EXERCISE	0	142,893	EUR/1.074640126	0	0	380	0	380		0	0	0	380	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

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EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	05/08/2024	05/09/2024	05/09/2024	EXERCISE	0	124,718	.EUR/1.07464014	0	0	332	0	332		0	0	0	332	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	05/08/2024	12/16/2024	12/16/2024	EXERCISE	0	144,367	EUR/1.085731299	0	0	4,618	0	4,618		0	0	0	4,618	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	05/08/2024	12/16/2024	12/16/2024	EXERCISE	0	126,005	EUR/1.085731285	0	0	4,031	0	4,031		0	0	0	4,031	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	05/09/2024	05/13/2024	05/13/2024	EXERCISE	0	559,935	.GBP/1.250979995	0	0	(2,023)	0	(2,023)		0	0	0	(2,023)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/09/2024	05/13/2024	05/13/2024	EXERCISE	0	22,275	.GBP/1.250549626	0	0	88	0	88		0	0	0	88	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	05/09/2024	06/20/2024	06/20/2024	EXERCISE	0	560,046	.GBP/1.251229103	0	0	6,611	0	6,611		0	0	0	6,611	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD4Y2NCUIZ63	05/09/2024	05/31/2024	05/31/2024	EXERCISE	0	4,528,860	.....EUR/1.0783	0	0	27,300	0	27,300		0	0	0	27,300	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	05/14/2024	05/16/2024	05/16/2024	EXERCISE	0	3,510,000	.....EUR/1.08	0	0	(19,175)	0	(19,175)		0	0	0	(19,175)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/21/2024	05/24/2024	05/24/2024	EXERCISE	0	778,007	.GBP/1.270800004	0	0	1,775	0	1,775		0	0	0	1,775	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/21/2024	05/24/2024	05/24/2024	EXERCISE	0	818,343	.GBP/1.270799997	0	0	1,867	0	1,867		0	0	0	1,867	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	05/29/2024	05/30/2024	05/30/2024	EXERCISE	0	681,896	EUR/1.084947507	0	0	(2,230)	0	(2,230)		0	0	0	(2,230)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	05/29/2024	11/27/2024	11/27/2024	EXERCISE	0	687,746	.EUR/1.094255193	0	0	24,609	0	24,609		0	0	0	24,609	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	05/29/2024	08/30/2024	08/30/2024	EXERCISE	0	5,516,340	EUR/1.086514099	0	0	(92,839)	0	(92,839)		0	0	0	(92,839)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	05/29/2024	05/31/2024	05/31/2024	EXERCISE	0	6,077,422	EUR/1.081979999	0	0	15,840	0	15,840		0	0	0	15,840	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2024	06/04/2024	06/04/2024	EXERCISE	0	178,575	.GBP/1.274033518	0	0	486	0	486		0	0	0	486	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	06/03/2024	06/05/2024	06/05/2024	EXERCISE	0	447,594	.....GBP/1.27884	0	0	511	0	511		0	0	0	511	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	06/03/2024	09/20/2024	09/20/2024	EXERCISE	0	447,852	...GBP/1.2795764	0	0	(18,383)	0	(18,383)		0	0	0	(18,383)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/05/2024	09/10/2024	09/10/2024	EXERCISE	0	6,099,388	.GBP/1.277975401	0	0	(149,026)	0	(149,026)		0	0	0	(149,026)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/05/2024	09/10/2024	09/10/2024	EXERCISE	0	79,749	.GBP/1.277595378	0	0	(1,973)	0	(1,973)		0	0	0	(1,973)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/05/2024	06/10/2024	06/10/2024	EXERCISE	0	6,096,353	...GBP/1.2773395	0	0	(18,802)	0	(18,802)		0	0	0	(18,802)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	06/11/2024	06/13/2024	06/13/2024	EXERCISE	0	509,584	.GBP/1.272789999	0	0	(1,365)	0	(1,365)		0	0	0	(1,365)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/11/2024	06/13/2024	06/13/2024	EXERCISE	0	4,205	.GBP/1.272870109	0	0	(11)	0	(11)		0	0	0	(11)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	06/11/2024	06/20/2024	06/20/2024	EXERCISE	0	509,605	.GBP/1.272842901	0	0	(2,740)	0	(2,740)		0	0	0	(2,740)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2024	09/20/2024	09/20/2024	EXERCISE	0	18,599,281	...GBP/1.2786361	0	0	(777,696)	0	(777,696)		0	0	0	(777,696)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2024	06/20/2024	06/20/2024	EXERCISE	0	18,588,709	...GBP/1.2779093	0	0	(173,235)	0	(173,235)		0	0	0	(173,235)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6IIIBSG0X2D1J857QP30	06/14/2024	07/15/2024	07/15/2024	EXERCISE	0	6,759,081	.....EUR/1.07287	0	0	103,509	0	103,509		0	0	0	103,509	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	06/18/2024	09/27/2024	09/27/2024	EXERCISE	0	1,888,401	...EUR/1.0775736	0	0	(67,691)	0	(67,691)		0	0	0	(67,691)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	06/18/2024	06/28/2024	06/28/2024	EXERCISE	0	1,944,192	.EUR/1.072922602	0	0	(2,940)	0	(2,940)		0	0	0	(2,940)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD4Y2NCUIZ63	06/20/2024	06/24/2024	06/24/2024	EXERCISE	0	861,708	.GBP/1.268600005	0	0	543	0	543		0	0	0	543	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD4Y2NCUIZ63	06/20/2024	06/24/2024	06/24/2024	EXERCISE	0	851,585	.GBP/1.268599994	0	0	537	0	537		0	0	0	537	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	06/24/2024	06/26/2024	06/26/2024	EXERCISE	0	157,934	.GBP/1.268299963	0	0	(672)	0	(672)		0	0	0	(672)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	06/24/2024	06/26/2024	06/26/2024	EXERCISE	0	329,321	.GBP/1.268300005	0	0	(1,402)	0	(1,402)		0	0	0	(1,402)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/27/2024	07/01/2024	07/01/2024	EXERCISE	0	3,211,800	.....EUR/1.0706	0	0	(8,400)	0	(8,400)		0	0	0	(8,400)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/27/2024	07/01/2024	07/01/2024	EXERCISE	0	535,300	.....EUR/1.0706	0	0	(1,400)	0	(1,400)		0	0	0	(1,400)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	06/27/2024	06/28/2024	06/28/2024	EXERCISE	0	595,196	.EUR/1.071577005	0	0	(154)	0	(154)		0	0	0	(154)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	06/27/2024	11/27/2024	11/27/2024	EXERCISE	0	599,554	.EUR/1.079424401	0	0	13,511	0	13,511		0	0	0	13,511	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/02/2024	10/15/2024	10/15/2024	EXERCISE	0	356,258	.EUR/1.079570303	0	0	(3,277)	0	(3,277)		0	0	0	(3,277)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/02/2024	07/31/2024	07/31/2024	EXERCISE	0	354,978	....EUR/1.075692	0	0	2,412	0	2,412		0	0	0	2,412	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/10/2024	07/12/2024	07/12/2024	EXERCISE	0	553,450	GBP/1.283890006	0	0	(6,427)	0	(6,427)		0	0	0	(6,427)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	07/10/2024	07/12/2024	07/12/2024	EXERCISE	0	87,478	.GBP/1.283754921	0	0	(1,025)	0	(1,025)		0	0	0	(1,025)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/10/2024	09/20/2024	09/20/2024	EXERCISE	0	553,738	.GBP/1.284559104	0	0	20,494	0	20,494		0	0	0	20,494	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/10/2024	07/15/2024	07/15/2024	EXERCISE	0	6,281,110	.....EUR/1.08295	0	0	36,830	0	36,830		0	0	0	36,830	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	10/15/2024	10/15/2024	EXERCISE	0	18,537,670	....EUR/1.093353	0	0	65,327	0	65,327		0	0	0	65,327	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/15/2024	07/15/2024	EXERCISE	0	18,458,779	.....EUR/1.0887	0	0	10,173	0	10,173		0	0	0	10,173	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/17/2024	07/17/2024	EXERCISE	0	17,077,369	.....GBP/1.298	0	0	(31,576)	0	(31,576)		0	0	0	(31,576)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/18/2024	10/18/2024	EXERCISE	0	16,515,959	....GBP/1.298785	0	0	81,576	0	81,576		0	0	0	81,576	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	08/16/2024	08/16/2024	EXERCISE	0	375,529	GBP/1.298299986	0	0	(1,128)	0	(1,128)		0	0	0	(1,128)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	11/18/2024	11/18/2024	EXERCISE	0	376,866	.GBP/1.299000007	0	0	(9,081)	0	(9,081)		0	0	0	(9,081)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/10/2024	09/20/2024	09/20/2024	EXERCISE	0	553,738	.GBP/1.284559104	0	0	20,494	0	20,494		0	0	0	20,494	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/18/2024	07/24/2024	07/24/2024	EXERCISE	0	940,582	.GBP/1.298000006	0	0	(6,304)	0	(6,304)		0	0	0	(6,304)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/18/2024	07/24/2024	07/24/2024	EXERCISE	0	902,071	.GBP/1.298000005	0	0	(6,046)	0	(6,046)		0	0	0	(6,046)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	07/26/2024	07/30/2024	07/30/2024	EXERCISE	0	817,645	EUR/1.086392006	0	0	(2,703)	0	(2,703)		0	0	0	(2,703)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	07/26/2024	11/27/2024	11/27/2024	EXERCISE	0	822,209	.EUR/1.092456402	0	0	28,115	0	28,115		0	0	0	28,115	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2024	08/16/2024	08/16/2024	EXERCISE	0	80,223	EUR/1.086399903	0	0	(1,204)	0	(1,204)		0	0	0	(1,204)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2024	09/16/2024	09/16/2024	EXERCISE	0	187,860	EUR/1.087900001	0	0	(4,282)	0	(4,282)		0	0	0	(4,282)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2024	10/16/2024	10/16/2024	EXERCISE	0	82,057	EUR/1.089499889	0	0	286	0	286		0	0	0	286	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2024	11/18/2024	11/18/2024	EXERCISE	0	81,283	.EUR/1.091099936	0	0	2,399	0	2,399		0	0	0	2,399	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/26/2024	12/16/2024	12/16/2024	EXERCISE	0	190,757	.EUR/1.092499959	0	0	7,246	0	7,246		0	0	0	7,246	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/01/2024	08/05/2024	08/05/2024	EXERCISE	0	1,079,600	.....EUR/1.0796	0	0	(15,700)	0	(15,700)		0	0	0	(15,700)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/01/2024	08/05/2024	08/05/2024	EXERCISE	0	1,620,000	.....EUR/1.08	0	0	(22,950)	0	(22,950)		0	0	0	(22,950)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJJ23	08/08/2024	08/09/2024	08/09/2024	EXERCISE	0	141,033	EUR/1.090813008	0	0	115	0	115		0	0	0	115	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJJ23	08/08/2024	12/16/2024	12/16/2024	EXERCISE	0	141,832	.EUR/1.096993063	0	0	5,947	0	5,947		0	0	0	5,947	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/09/2024	09/20/2024	09/20/2024	EXERCISE	0	2,058,085	EUR/1.094388001	0	0	(41,019)	0	(41,019)		0	0	0	(41,019)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/09/2024	08/12/2024	08/12/2024	EXERCISE	0	1,247,591	.GBP/1.276274497	0	0	(1,002)	0	(1,002)		0	0	0	(1,002)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/09/2024	08/12/2024	08/12/2024	EXERCISE	0	83,020	.GBP/1.276274428	0	0	(67)	0	(67)		0	0	0	(67)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE81BXP4R0TD8PU41	08/09/2024	09/20/2024	09/20/2024	EXERCISE	0	5,995,148	.GBP/1.277566298	0	0	255,907	0	255,907		0	0	0	255,907	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/09/2024	09/20/2024	09/20/2024	EXERCISE	0	1,248,169	...GBP/1.2768664	0	0	53,992	0	53,992		0	0	0	53,992	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE81BXP4R0TD8PU41	08/09/2024	09/20/2024	09/20/2024	EXERCISE	0	128,281	.GBP/1.277566285	0	0	5,476	0	5,476		0	0	0	5,476	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/16/2024	12/16/2024	12/16/2024	EXERCISE	0	23,693	EUR/1.105860048	0	0	(1,175)	0	(1,175)		0	0	0	(1,175)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/19/2024	08/23/2024	08/23/2024	EXERCISE	0	849,887	.GBP/1.298551003	0	0	14,954	0	14,954		0	0	0	14,954	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/19/2024	08/23/2024	08/23/2024	EXERCISE	0	1,230,441	.GBP/1.298550997	0	0	21,651	0	21,651		0	0	0	21,651	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/20/2024	11/15/2024	11/15/2024	EXERCISE	0	5,368,552	.EUR/1.113701401	0	0	287,788	0	287,788		0	0	0	287,788	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	08/20/2024	08/30/2024	08/30/2024	EXERCISE	0	5,634,141	...EUR/1.1097166	0	0	(24,962)	0	(24,962)		0	0	0	(24,962)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/30/2024	08/30/2024	EXERCISE	0	565,351	EUR/1.111189993	0	0	(3,251)	0	(3,251)		0	0	0	(3,251)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	11/27/2024	11/27/2024	EXERCISE	0	567,617	.EUR/1.115644002	0	0	30,804	0	30,804		0	0	0	30,804	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6I8BS6QX2D1J8570P30	09/04/2024	09/05/2024	09/05/2024	EXERCISE	0	68,466,961	.....GBP/1.3117	0	0	(318,402)	0	(318,402)		0	0	0	(318,402)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/16/2024	09/16/2024	EXERCISE	0	779,809	.GBP/1.312527206	0	0	4,796	0	4,796		0	0	0	4,796	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	12/10/2024	12/10/2024	EXERCISE	0	6,357,064	.GBP/1.314769501	0	0	181,169	0	181,169		0	0	0	181,169	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/10/2024	09/10/2024	EXERCISE	0	6,354,456	.....GBP/1.31423	0	0	(24,321)	0	(24,321)		0	0	0	(24,321)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/20/2024	09/20/2024	EXERCISE	0	5,503,169	.GBP/1.308457099	0	0	99,438	0	99,438		0	0	0	99,438	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/20/2024	09/20/2024	EXERCISE	0	12,277,365	....EUR/1.104543	0	0	129,571	0	129,571		0	0	0	129,571	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/09/2024	09/20/2024	09/20/2024	EXERCISE	0	23,479,631	.....GBP/1.3081	0	0	430,786	0	430,786		0	0	0	430,786	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	09/12/2024	09/12/2024	EXERCISE	0	683,952	.GBP/1.307319993	0	0	(3,809)	0	(3,809)		0	0	0	(3,809)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/12/2024	09/12/2024	EXERCISE	0	92,137	..GBP/1.30691998	0	0	(541)	0	(541)		0	0	0	(541)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	09/20/2024	09/20/2024	EXERCISE	0	684,017	...GBP/1.3074437	0	0	12,899	0	12,899		0	0	0	12,899	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/11/2024	12/20/2024	12/20/2024	EXERCISE	0	17,131,286	.....GBP/1.30399	0	0	617,335	0	617,335		0	0	0	617,335	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/11/2024	09/20/2024	09/20/2024	EXERCISE	0	17,124,848	.....GBP/1.3035	0	0	375,735	0	375,735		0	0	0	375,735	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/16/2024	09/20/2024	09/20/2024	EXERCISE	0	690,880	.GBP/1.320562405	0	0	(6,036)	0	(6,036)		0	0	0	(6,036)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/16/2024	10/15/2024	10/15/2024	EXERCISE	0	1,379,627	.....EUR/1.1135	0	0	(29,736)	0	(29,736)		0	0	0	(29,736)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/16/2024	12/20/2024	12/20/2024	EXERCISE	0	691,028	.GBP/1.320844205	0	0	(33,401)	0	(33,401)		0	0	0	(33,401)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/24/2024	09/24/2024	EXERCISE	0	960,996	.GBP/1.321450105	0	0	14,654	0	14,654		0	0	0	14,654	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/24/2024	09/24/2024	EXERCISE	0	1,183,628	.GBP/1.321450102	0	0	18,048	0	18,048		0	0	0	18,048	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	09/19/2024	12/27/2024	12/27/2024	EXERCISE	0	2,025,555	.EUR/1.116314303	0	0	133,755	0	133,755		0	0	0	133,755	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	09/19/2024	09/27/2024	09/27/2024	EXERCISE	0	1,949,815	...EUR/1.1126178	0	0	6,278	0	6,278		0	0	0	6,278	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	09/23/2024	11/15/2024	11/15/2024	EXERCISE	0	11,155,000	.....EUR/1.1155	0	0	(615,000)	0	(615,000)		0	0	0	(615,000)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/25/2024	09/30/2024	09/30/2024	EXERCISE	0	500,870	EUR/1.115798491	0	0	(852)	0	(852)		0	0	0	(852)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	09/25/2024	11/27/2024	11/27/2024	EXERCISE	0	502,006	EUR/1.118328691	0	0	28,383	0	28,383		0	0	0	28,383	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUIISFPU8MPR08K5P83	09/30/2024	11/04/2024	11/04/2024	EXERCISE	0	838,125	.....EUR/1.1175	0	0	22,350	0	22,350		0	0	0	22,350	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/09/2024	10/09/2024	EXERCISE	0	2,714,502	.....GBP/1.30796	0	0	(955)	0	(955)		0	0	0	(955)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/08/2024	10/10/2024	10/10/2024	EXERCISE	0	433,559	.GBP/1.309319995	0	0	1,331	0	1,331		0	0	0	1,331	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/08/2024	10/10/2024	10/10/2024	EXERCISE	0	76,254	.....GBP/1.30932	0	0	234	0	234		0	0	0	234	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/08/2024	12/20/2024	12/20/2024	EXERCISE	0	433,540	.GBP/1.309262495	0	0	(17,306)	0	(17,306)		0	0	0	(17,306)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6I8BS6QX2D1J8570P30	10/09/2024	10/11/2024	10/11/2024	EXERCISE	0	821,250	.....EUR/1.095	0	0	975	0	975		0	0	0	975	0	0	Note 0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	10/09/2024	10/11/2024	10/11/2024	EXERCISE	0	821,250	EUR/1.095	0	0	975	0	975		0	0	0	975	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	10/09/2024	10/11/2024	10/11/2024	EXERCISE	0	821,250	EUR/1.095	0	0	975	0	975		0	0	0	975	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	EXERCISE	0	360,898	EUR/1.09363	0	0	(1,363)	0	(1,363)		0	0	0	(1,363)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	10/11/2024	10/15/2024	10/15/2024	EXERCISE	0	18,546,944	EUR/1.0939	0	0	(74,601)	0	(74,601)		0	0	0	(74,601)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/21/2024	10/21/2024	EXERCISE	0	357,238	EUR/1.08254	0	0	277	0	277		0	0	0	277	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/18/2024	10/24/2024	10/24/2024	EXERCISE	0	613,153	GBP/1.305599997	0	0	(4,227)	0	(4,227)		0	0	0	(4,227)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/18/2024	10/24/2024	10/24/2024	EXERCISE	0	990,454	GBP/1.305599997	0	0	(6,828)	0	(6,828)		0	0	0	(6,828)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/31/2024	10/31/2024	EXERCISE	0	62,746	EUR/1.077187983	0	0	606	0	606		0	0	0	606	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/31/2024	10/31/2024	EXERCISE	0	774,160	GBP/1.291343693	0	0	(1,285)	0	(1,285)		0	0	0	(1,285)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	10/29/2024	10/31/2024	10/31/2024	EXERCISE	0	888,355	EUR/1.077310003	0	0	8,485	0	8,485		0	0	0	8,485	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	10/29/2024	11/27/2024	11/27/2024	EXERCISE	0	889,374	EUR/1.078545201	0	0	19,333	0	19,333		0	0	0	19,333	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/29/2024	11/27/2024	11/27/2024	EXERCISE	0	268,385	EUR/1.078471769	0	0	5,816	0	5,816		0	0	0	5,816	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/30/2024	12/10/2024	12/10/2024	EXERCISE	0	4,073,111	GBP/1.301874899	0	0	(76,886)	0	(76,886)		0	0	0	(76,886)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/18/2024	11/18/2024	EXERCISE	0	13,846	EUR/1.080381409	0	0	275	0	275		0	0	0	275	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	12/16/2024	12/16/2024	EXERCISE	0	11,366	EUR/1.081575812	0	0	321	0	321		0	0	0	321	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	EXERCISE	0	28,602,650	EUR/1.0748	0	0	(524,258)	0	(524,258)		0	0	0	(524,258)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	EXERCISE	0	2,870,562	EUR/1.074800001	0	0	(52,615)	0	(52,615)		0	0	0	(52,615)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	EXERCISE	0	15,925,422	EUR/1.0748	0	0	(291,897)	0	(291,897)		0	0	0	(291,897)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/08/2024	12/16/2024	12/16/2024	EXERCISE	0	39,435,399	EUR/1.0759	0	0	(912,670)	0	(912,670)		0	0	0	(912,670)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/08/2024	12/16/2024	12/16/2024	EXERCISE	0	509,656	EUR/1.075900004	0	0	(11,795)	0	(11,795)		0	0	0	(11,795)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/12/2024	11/15/2024	11/15/2024	EXERCISE	0	5,112,016	EUR/1.0604833	0	0	(31,252)	0	(31,252)		0	0	0	(31,252)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	11/15/2024	11/19/2024	11/19/2024	EXERCISE	0	1,566,772	GBP/1.265479997	0	0	(3,491)	0	(3,491)		0	0	0	(3,491)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/19/2024	11/19/2024	EXERCISE	0	46,245	GBP/1.265610243	0	0	(98)	0	(98)		0	0	0	(98)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	11/15/2024	12/20/2024	12/20/2024	EXERCISE	0	1,566,697	GBP/1.265419896	0	0	(10,425)	0	(10,425)		0	0	0	(10,425)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD4Y2NCUIZ63	11/18/2024	11/22/2024	11/22/2024	EXERCISE	0	1,324,245	GBP/1.266400004	0	0	(14,012)	0	(14,012)		0	0	0	(14,012)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/19/2024	11/21/2024	11/21/2024	EXERCISE	0	6,664,770	EUR/1.0579	0	0	66,780	0	66,780		0	0	0	66,780	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/19/2024	11/21/2024	11/21/2024	EXERCISE	0	6,135,820	EUR/1.0579	0	0	61,480	0	61,480		0	0	0	61,480	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/21/2024	11/25/2024	11/25/2024	EXERCISE	0	2,905,000	GBP/1.260000003	0	0	10,144	0	10,144		0	0	0	10,144	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/25/2024	11/25/2024	EXERCISE	0	2,675,478	GBP/1.260349997	0	0	10,083	0	10,083		0	0	0	10,083	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/25/2024	12/19/2024	12/19/2024	EXERCISE	0	2,097,400	EUR/1.0487	0	0	25,200	0	25,200		0	0	0	25,200	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/25/2024	12/19/2024	12/19/2024	EXERCISE	0	524,460	EUR/1.04892	0	0	6,410	0	6,410		0	0	0	6,410	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/29/2024	11/29/2024	EXERCISE	0	804,722	EUR/1.047999995	0	0	7,448	0	7,448		0	0	0	7,448	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	EXERCISE	0	1,916,461	EUR/1.056190998	0	0	(24,661)	0	(24,661)		0	0	0	(24,661)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/06/2024	12/10/2024	12/10/2024	EXERCISE	0	2,175,438	GBP/1.27482	0	0	4,232	0	4,232		0	0	0	4,232	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA	12/09/2024	12/11/2024	12/11/2024	EXERCISE	0	939,648	GBP/1.27765	0	0	625	0	625		0	0	0	625	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA	12/09/2024	12/11/2024	12/11/2024	EXERCISE	0	54,034	GBP/1.277859959	0	0	45	0	45		0	0	0	45	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA	12/09/2024	12/20/2024	12/20/2024	EXERCISE	0	939,629	GBP/1.277625199	0	0	(15,169)	0	(15,169)		0	0	0	(15,169)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Canadian Imperial Bank of Comm	12/09/2024	12/20/2024	12/20/2024	EXERCISE	0	13,831,475	GBP/1.2768	0	0	(214,492)	0	(214,492)		0	0	0	(214,492)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Credit Agricole SA 254900BN8XS34XZDJ223	12/11/2024	12/20/2024	12/20/2024	EXERCISE	0	667,781	GBP/1.276410002	0	0	10,155	0	10,155		0	0	0	10,155	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/19/2024	12/19/2024	EXERCISE	0	718,367	EUR/1.050820002	0	0	(10,063)	0	(10,063)		0	0	0	(10,063)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD41Y2NCUIZ63	12/19/2024	12/20/2024	12/20/2024	EXERCISE	0	480,452	GBP/1.259700001	0	0	(1,030)	0	(1,030)		0	0	0	(1,030)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	CURRENCY	Natixis NA KX1IIK48MPD41Y2NCUIZ63	12/19/2024	12/20/2024	12/20/2024	EXERCISE	0	500,356	GBP/1.259700009	0	0	(1,072)	0	(1,072)		0	0	0	(1,072)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	CURRENCY	MIZUHO CAPITAL MARKETS LLC 0V6WBS60X2D1J8570P30	12/26/2024	12/27/2024	12/27/2024	EXERCISE	0	4,421,976	EUR/1.040464901	0	0	46,364	0	46,364		0	0	0	46,364	0	0	Note 0002
1439999999. Subtotal - Forwards - Hedging Other												0	0	420,312	0	420,312	XXX	0	5,390,560	0	420,312	0	0	XXX
1479999999. Subtotal - Forwards												0	0	420,312	0	420,312	XXX	0	5,390,560	0	420,312	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												325,182,064	337,029,480	(1,183,450,211)	(2,567,659)	(1,183,450,211)	XXX	1,026,845,119	5,390,560	0	(1,845,661,754)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												325,182,064	337,029,480	(1,183,450,211)	(2,567,659)	(1,183,450,211)	XXX	1,026,845,119	5,390,560	0	(1,845,661,754)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
0002	Jackson hedges its foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH5	10,000	3,062,893,750	S&P 500 - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.12/15/2024	6,125.7875	5,935.7500	0	0	0	0	0	(95,018,750)	(95,018,750)	34,461,855	Note 0001	50
USH5	13,500	13,500,000	US TREAUSRY BOND - BANK OF AMERICA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/22/2024	116.5441	113.8438	0	0	0	0	0	(36,454,590)	(36,454,590)	39,738,613	Note 0001	1,000
WNH5	33,500	33,500,000	ULTRA LONG TERM TREASURY BOND - BANK OF AMERICA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.12/15/2024	122.8838	118.9063	0	0	0	0	0	(133,246,920)	(133,246,920)	167,761,387	Note 0001	1,000
USH5	18,000	18,000,000	US TREASURY BOND - CITI	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/22/2024	116.4570	113.8438	0	0	0	0	0	(47,038,320)	(47,038,320)	62,956,401	Note 0001	1,000
UXYH5	2,000	2,000,000	10 YEAR TREASURY NOTE - CITI	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/21/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.12/31/2024	111.7652	111.3125	0	0	0	0	0	(905,400)	(905,400)	9,243,599	Note 0001	1,000
ESH5	38,000	11,643,831,913	S&P 500 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.12/15/2024	6,128.3326	5,935.7500	0	0	0	0	0	(365,906,913)	(365,906,913)	38,214,532	Note 0001	50
RTYH5	250	28,397,695	RUSSELL 2000 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.12/24/2024	2,271.8156	2,249.8000	0	0	0	0	0	(275,195)	(275,195)	130,872	Note 0001	50
USH5	14,000	14,000,000	US TREASURY BOND - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/21/2024	116.4198	113.8438	0	0	0	0	0	(36,064,700)	(36,064,700)	51,800,000	Note 0001	1,000
WNH5	9,500	9,500,000	ULTRA LONG TERM TREASURY BOND - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/21/2024	122.5761	118.9063	0	0	0	0	0	(34,863,765)	(34,863,765)	52,250,000	Note 0001	1,000
USH5	17,000	17,000,000	US TREASURY BOND - RBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/25/2024	117.9466	113.8438	0	0	0	0	0	(69,747,940)	(69,747,940)	66,553,638	Note 0001	1,000
WNH5	21,000	21,000,000	ULTRA LONG TERM TREASURY BOND - RBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/25/2024	125.0514	118.9063	0	0	0	0	0	(129,048,570)	(129,048,570)	122,208,986	Note 0001	1,000
USH5	12,500	12,500,000	US TREASURY BOND - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/22/2024	116.4303	113.8438	0	0	0	0	0	(32,331,375)	(32,331,375)	46,250,000	Note 0001	1,000
WNH5	35,500	35,500,000	ULTRA LONG TERM TREASURY BOND - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	.03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.11/22/2024	122.7147	118.9063	0	0	0	0	0	(135,199,975)	(135,199,975)	195,250,000	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other												0	0	0	0	0	(1,116,102,413)	(1,116,102,413)	886,819,883	XXX	XXX
1579999999. Subtotal - Long Futures												0	0	0	0	0	(1,116,102,413)	(1,116,102,413)	886,819,883	XXX	XXX
AXRZ8	2,000	447,108,875	S&P TOTAL RETURN 2028 - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.12/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.05/31/2023	8,942.1775	12,170.5400	0	0	0	0	0	(161,418,125)	(161,418,125)	6,892,371	Note 0001	25
AXRZ9	500	110,354,750	S&P TOTAL RETURN 2029 - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.12/21/2029	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.05/24/2023	8,828.3800	12,342.5700	0	0	0	0	0	(43,927,375)	(43,927,375)	1,723,093	Note 0001	25
DWH5	450	96,618,350	DOW JONES EMINI - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.12/31/2024	42,941.4889	42,873.0000	0	0	0	0	0	154,100	154,100	1,104,666	Note 0001	5
FAH5	1,900	625,049,185	S&P 400 MIDCAP - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.12/30/2024	3,289.7326	3,146.7000	0	0	0	0	0	27,176,185	27,176,185	8,251,962	Note 0001	100
MFSH5	2,750	317,591,570	MSCI EAFE - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	.12/27/2024	2,309.7569	2,267.5000	0	0	0	0	0	5,810,320	5,810,320	8,899,120	Note 0001	50
MESH5	1,250	68,759,430	MSCI EM - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	.12/27/2024	1,100.1509	1,073.8000	0	0	0	0	0	1,646,930	1,646,930	1,740,119	Note 0001	50
NQH5	2,600	1,145,648,506	NASDAQ 100 - BANK OF AMERICA	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.12/18/2024	22,031.7020	21,226.5000	0	0	0	0	0	41,870,506	41,870,506	13,624,235	Note 0001	20
AXRZ6	12,000	2,670,132,500	S&P TOTAL RETURN 2026 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.12/18/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.09/12/2022	8,900.4417	11,898.0300	0	0	0	0	0	(899,276,500)	(899,276,500)	12,067,747	Note 0001	25
AXRZ7	10,000	2,222,497,500	S&P TOTAL RETURN 2027 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.12/18/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.09/12/2022	8,889.9900	12,029.0500	0	0	0	0	0	(784,765,000)	(784,765,000)	10,056,456	Note 0001	25
AXRZ8	12,000	2,571,272,000	S&P TOTAL RETURN 2028 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	.12/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.05/24/2023	8,570.9067	12,170.5400	0	0	0	0	0	(1,079,890,000)	(1,079,890,000)	12,067,747	Note 0001	25

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
AXRZ9	1,500	324,487,500	S&P TOTAL RETURN 2029 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/21/2029	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/21/2023	8,653.0000	12,342.5700	0	0	0	0	0	(138,358,875)	(138,358,875)	1,508,468	Note 0001	25
DMH5	4,900	1,086,647,055	DOW JONES EMINI - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	12/16/2024	44,352.9410	42,873.0000	0	0	0	0	0	36,258,555	36,258,555	3,510,116	Note 0001	5
QARZ7	1,000	143,522,300	NASDAQ TOTAL RETURN 2027 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/17/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	14,352.2300	23,779.5800	0	0	0	0	0	(94,273,500)	(94,273,500)	1,529,133	Note 0001	10
QARZ8	1,000	144,706,600	NASDAQ TOTAL RETURN 2028 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	02/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/21/2023	14,470.6600	24,047.5000	0	0	0	0	0	(95,768,400)	(95,768,400)	1,529,133	Note 0001	10
RARZ7	1,000	99,131,400	RUSSELL 2000 TOTAL RETURN 2027 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/17/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	9,913.1400	11,003.8100	0	0	0	0	0	(10,906,700)	(10,906,700)	523,487	Note 0001	10
RARZ8	1,000	99,344,800	RUSSELL 2000 TOTAL RETURN 2028 - HSBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	02/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/21/2023	9,934.4800	11,096.3000	0	0	0	0	0	(11,618,200)	(11,618,200)	523,487	Note 0001	10
MFSH5	10,250	1,200,607,491	MSCI EAFE - JP MORGAN	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2024	2,342.6488	2,267.5000	0	0	0	0	0	38,513,741	38,513,741	35,546,461	Note 0001	50
MESH5	2,250	124,959,928	MSCI EM - JP MORGAN	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2024	1,110.7549	1,073.8000	0	0	0	0	0	4,157,428	4,157,428	3,356,670	Note 0001	50
FAH5	2,300	759,463,205	S&P 400 MIDCAP - RBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/18/2024	3,302.0139	3,146.7000	0	0	0	0	0	35,722,205	35,722,205	36,990,703	Note 0001	100
NQH5	3,400	1,496,703,387	NASDAQ 100 - RBC	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	22,010.3439	21,226.5000	0	0	0	0	0	53,301,387	53,301,387	61,072,750	Note 0001	20
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(3,075,591,318)	(3,075,591,318)	222,517,924	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(3,075,591,318)	(3,075,591,318)	222,517,924	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	(4,191,693,731)	(4,191,693,731)	1,109,337,807	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												0	0	0	0	0	(4,191,693,731)	(4,191,693,731)	1,109,337,807	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	124.2438	02/05/2024	120.0939	SALE	(8,299,860)	(8,299,860)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	124.5008	02/23/2024	119.1293	SALE	(10,743,040)	(10,743,040)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	124.6793	02/23/2024	119.1293	SALE	(5,550,080)	(5,550,080)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/21/2023	124.7689	02/23/2024	119.1293	SALE	(11,279,260)	(11,279,260)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/22/2023	124.5880	02/23/2024	119.1293	SALE	(10,917,440)	(10,917,440)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	124.9734	02/23/2024	119.1293	SALE	(11,688,240)	(11,688,240)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	125.0601	02/23/2024	119.1293	SALE	(11,861,600)	(11,861,600)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	125.3263	02/23/2024	119.1293	SALE	(12,394,160)	(12,394,160)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	125.7683	02/23/2024	119.1293	SALE	(6,639,050)	(6,639,050)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	133.4575	02/23/2024	125.9328	SALE	(15,049,320)	(15,049,320)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	133.8171	02/23/2024	125.9328	SALE	(15,768,600)	(15,768,600)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	133.9427	02/23/2024	125.9328	SALE	(16,019,840)	(16,019,840)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/20/2023	134.1243	02/23/2024	125.9328	SALE	(8,191,470)	(8,191,470)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/21/2023	134.2023	02/23/2024	125.9328	SALE	(16,539,000)	(16,539,000)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/22/2023	133.7999	02/23/2024	125.9328	SALE	(15,734,140)	(15,734,140)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	134.1144	02/23/2024	125.9328	SALE	(16,363,100)	(16,363,100)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	134.1732	02/23/2024	125.9328	SALE	(16,480,840)	(16,480,840)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	134.5007	02/23/2024	125.9328	SALE	(17,135,780)	(17,135,780)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	135.1801	02/23/2024	125.9328	SALE	(18,494,560)	(18,494,560)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	135.2177	02/23/2024	125.9328	SALE	(18,569,700)	(18,569,700)	0	0	Note 0001	1,000
WNH4	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	134.2500	02/23/2024	125.9328	SALE	(4,158,595)	(4,158,595)	0	0	Note 0001	1,000
WNH4	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	134.2500	02/26/2024	125.5563	SALE	(4,346,835)	(4,346,835)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	134.3804	02/26/2024	125.5563	SALE	(17,648,060)	(17,648,060)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	135.1537	02/26/2024	125.5563	SALE	(19,194,740)	(19,194,740)	0	0	Note 0001	1,000
WNH4	4,000	4,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	133.4417	02/26/2024	125.5563	SALE	(31,541,600)	(31,541,600)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	133.4634	02/26/2024	125.5563	SALE	(15,814,220)	(15,814,220)	0	0	Note 0001	1,000
WNH4	4,000	4,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	134.1003	02/26/2024	125.5563	SALE	(34,175,880)	(34,175,880)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH4	15,000	15,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/02/2024	132.0645	02/26/2024	125.5563	SALE	(97,622,250)	(97,622,250)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/02/2024	132.1551	02/26/2024	125.5563	SALE	(6,598,760)	(6,598,760)	0	0	Note 0001	1,000
WNH4	8,500	8,500,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/03/2024	131.2498	02/26/2024	125.5563	SALE	(48,394,325)	(48,394,325)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/03/2024	132.6689	02/26/2024	125.5563	SALE	(7,112,580)	(7,112,580)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/04/2024	130.9475	02/26/2024	125.5563	SALE	(10,782,340)	(10,782,340)	0	0	Note 0001	1,000
WNH4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/05/2024	130.7461	02/26/2024	125.5563	SALE	(7,784,700)	(7,784,700)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/08/2024	130.3003	02/26/2024	125.5563	SALE	(4,743,950)	(4,743,950)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/27/2023	125.8319	02/26/2024	118.8830	SALE	(13,897,720)	(13,897,720)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	125.1966	02/26/2024	118.8830	SALE	(6,313,560)	(6,313,560)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	125.2726	02/26/2024	118.8830	SALE	(12,779,100)	(12,779,100)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/28/2023	125.7008	02/26/2024	118.8830	SALE	(13,635,620)	(13,635,620)	0	0	Note 0001	1,000
USH4	4,000	4,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	124.6520	02/26/2024	118.8830	SALE	(23,075,760)	(23,075,760)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	125.0700	02/26/2024	118.8830	SALE	(12,373,980)	(12,373,980)	0	0	Note 0001	1,000
USH4	2,500	2,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/04/2024	123.0664	02/26/2024	118.8830	SALE	(10,458,300)	(10,458,300)	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/05/2024	122.8702	02/26/2024	118.8830	SALE	(5,980,740)	(5,980,740)	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/08/2024	122.6329	02/26/2024	118.8830	SALE	(5,624,775)	(5,624,775)	0	0	Note 0001	1,000
ESH4	1,000	240,878,288	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/29/2023	4,817.5658	03/11/2024	5,129.0000	SALE	15,571,713	15,571,713	0	0	Note 0001	50
ESH4	1,500	362,469,000	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/29/2023	4,832.9200	03/11/2024	5,129.0000	SALE	22,206,000	22,206,000	0	0	Note 0001	50
ESH4	1,000	257,115,388	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/04/2024	5,142.3078	03/11/2024	5,129.0000	SALE	(665,387)	(665,387)	0	0	Note 0001	50
ESH4	1,000	259,316,850	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/08/2024	5,186.3370	03/11/2024	5,129.0000	SALE	(2,866,850)	(2,866,850)	0	0	Note 0001	50
ESM4	4,500	1,168,286,625	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	5,192.3850	03/28/2024	5,309.8600	SALE	26,431,875	26,431,875	0	0	Note 0001	50
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1507	04/10/2024	116.5000	SALE	(3,976,035)	(3,976,035)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/10/2024	123.3004	SALE	(4,541,270)	(4,541,270)	0	0	Note 0001	1,000
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1507	04/10/2024	115.9890	SALE	(4,742,595)	(4,742,595)	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1507	04/10/2024	115.5871	SALE	(3,563,560)	(3,563,560)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/10/2024	122.6312	SALE	(5,210,460)	(5,210,460)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/11/2024	121.7000	SALE	(6,141,650)	(6,141,650)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/11/2024	122.2172	SALE	(2,812,245)	(2,812,245)	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1507	04/16/2024	113.9124	SALE	(5,238,250)	(5,238,250)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/16/2024	119.9897	SALE	(7,851,960)	(7,851,960)	0	0	Note 0001	1,000
USM4	500	500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1507	04/23/2024	114.6131	SALE	(2,268,780)	(2,268,780)	0	0	Note 0001	1,000
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/23/2024	120.7465	SALE	(3,547,590)	(3,547,590)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	04/26/2024	119.6027	SALE	(8,239,020)	(8,239,020)	0	0	Note 0001	1,000
USM4	8,500	8,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1507	05/28/2024	115.8084	SALE	(28,409,380)	(28,409,380)	0	0	Note 0001	1,000
USM4	15,500	15,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9032	05/28/2024	115.8084	SALE	(47,969,555)	(47,969,555)	0	0	Note 0001	1,000
WNM4	15,500	15,500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	127.8417	05/28/2024	122.3086	SALE	(85,763,174)	(85,763,174)	0	0	Note 0001	1,000
WNM4	44,500	44,500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	127.4606	05/28/2024	122.3086	SALE	(229,263,466)	(229,263,466)	0	0	Note 0001	1,000
USM4	3,000	3,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9032	05/29/2024	114.6413	SALE	(12,785,850)	(12,785,850)	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	07/01/2024	122.4425	SALE	(65,550)	(65,550)	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	07/01/2024	122.3591	SALE	(74,510)	(74,510)	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	115.9110	07/02/2024	116.4063	SALE	495,270	495,270	0	0	Note 0001	1,000
WNU4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	07/22/2024	125.4939	SALE	5,971,560	5,971,560	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	07/23/2024	125.4977	SALE	2,989,580	2,989,580	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	08/07/2024	130.5269	SALE	8,018,830	8,018,830	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	115.9110	08/07/2024	122.5553	SALE	6,644,360	6,644,360	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	08/07/2024	131.0003	SALE	8,492,230	8,492,230	0	0	Note 0001	1,000
WNU4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	08/15/2024	131.1955	SALE	13,031,100	13,031,100	0	0	Note 0001	1,000
WNU4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	08/15/2024	131.3985	SALE	13,335,570	13,335,570	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	08/15/2024	131.6536	SALE	9,145,550	9,145,550	0	0	Note 0001	1,000
ESU4	750	206,928,750	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	07/01/2024	5,518.1000	08/16/2024	5,577.8187	SALE	2,239,450	2,239,450	0	0	Note 0001	50
ESU4	500	137,952,500	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	07/01/2024	5,518.1000	08/20/2024	5,626.7340	SALE	2,715,850	2,715,850	0	0	Note 0001	50
USU4	22,000	22,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	115.9110	08/26/2024	124.5185	SALE	189,366,320	189,366,320	0	0	Note 0001	1,000
WNU4	49,500	49,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	122.5081	08/27/2024	132.1401	SALE	476,784,495	476,784,495	0	0	Note 0001	1,000
ESU4	250	68,976,250	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	07/01/2024	5,518.1000	09/03/2024	5,543.8280	SALE	321,600	321,600	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	09/12/2024	136.0330	SALE	2,865,070	2,865,070	0	0	Note 0001	1,000
ESU4	500	140,577,588	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/08/2024	5,623.1035	09/16/2024	5,629.7500	SALE	166,162	166,162	0	0	Note 0001	50
ESU4	500	142,580,538	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/16/2024	5,703.2215	09/16/2024	5,629.7500	SALE	(1,836,787)	(1,836,787)	0	0	Note 0001	50
ESU4	1,000	280,778,413	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/22/2024	5,615.5683	09/16/2024	5,629.7500	SALE	709,087	709,087	0	0	Note 0001	50
ESU4	500	137,345,938	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/26/2024	5,493.8375	09/16/2024	5,629.7500	SALE	3,397,813	3,397,813	0	0	Note 0001	50
ESU4	750	200,388,788	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/08/2024	5,343.7010	09/16/2024	5,629.7500	SALE	10,726,838	10,726,838	0	0	Note 0001	50
ESU4	500	133,656,013	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/08/2024	5,346.2405	09/16/2024	5,629.7500	SALE	7,087,738	7,087,738	0	0	Note 0001	50
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	09/19/2024	134.5201	SALE	1,352,230	1,352,230	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7186	09/26/2024	123.8065	SALE	(912,140)	(912,140)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7186	10/03/2024	123.4604	SALE	(1,258,230)	(1,258,230)	0	0	Note 0001	1,000
WNZ4	500	500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	10/04/2024	130.4063	SALE	(1,380,825)	(1,380,825)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7186	10/07/2024	121.3429	SALE	(3,375,670)	(3,375,670)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	10/21/2024	125.6638	SALE	(7,504,150)	(7,504,150)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	10/21/2024	125.5337	SALE	(7,634,210)	(7,634,210)	0	0	Note 0001	1,000
WNZ4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	10/29/2024	123.7251	SALE	(14,164,155)	(14,164,155)	0	0	Note 0001	1,000
WNZ4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	10/31/2024	124.9054	SALE	(12,393,720)	(12,393,720)	0	0	Note 0001	1,000
ESZ4	250	71,133,208	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	5,690.6567	10/31/2024	5,762.4490	SALE	897,404	897,404	0	0	Note 0001	50
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	10/31/2024	125.2268	SALE	(7,941,060)	(7,941,060)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	11/06/2024	122.4386	SALE	(10,729,340)	(10,729,340)	0	0	Note 0001	1,000
WNZ4	40,000	40,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	133.1679	11/22/2024	122.7781	SALE	(415,594,000)	(415,594,000)	0	0	Note 0001	1,000
USZ4	19,000	19,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7186	11/22/2024	116.3798	SALE	(158,437,960)	(158,437,960)	0	0	Note 0001	1,000
WNH5	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	11/26/2024	125.3858	SALE	2,502,010	2,502,010	0	0	Note 0001	1,000
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	11/27/2024	126.1220	SALE	1,619,115	1,619,115	0	0	Note 0001	1,000
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.5441	12/11/2024	118.0900	SALE	1,545,910	1,545,910	0	0	Note 0001	1,000
USH5	1,218	1,218,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.5441	12/11/2024	118.1515	SALE	1,957,801	1,957,801	0	0	Note 0001	1,000
WNH5	812	812,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/11/2024	125.0126	SALE	1,728,594	1,728,594	0	0	Note 0001	1,000
WNH5	188	188,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/12/2024	124.0313	SALE	215,726	215,726	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH5	282	282,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.5441	12/12/2024	117.5938	SALE	296,004	296,004	0	0	Note 0001	1,000
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.5441	12/12/2024	117.2461	SALE	702,040	702,040	0	0	Note 0001	1,000
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/12/2024	123.6163	SALE	366,240	366,240	0	0	Note 0001	1,000
WNH5	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/13/2024	122.4512	SALE	(432,580)	(432,580)	0	0	Note 0001	1,000
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/13/2024	122.2746	SALE	(304,605)	(304,605)	0	0	Note 0001	1,000
ESZ4	3,500	995,864,917	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	5,690.6567	12/16/2024	6,055.5000	SALE	63,847,583	63,847,583	0	0	Note 0001	50
ESZ4	250	72,086,000	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/02/2024	5,766.8800	12/16/2024	6,055.5000	SALE	3,607,750	3,607,750	0	0	Note 0001	50
ESZ4	250	72,108,925	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/02/2024	5,768.7140	12/16/2024	6,055.5000	SALE	3,584,825	3,584,825	0	0	Note 0001	50
ESZ4	250	72,332,713	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2024	5,786.6170	12/16/2024	6,055.5000	SALE	3,361,038	3,361,038	0	0	Note 0001	50
ESZ4	250	72,525,913	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2024	5,802.0730	12/16/2024	6,055.5000	SALE	3,167,838	3,167,838	0	0	Note 0001	50
ESZ4	500	144,564,063	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/07/2024	5,782.5625	12/16/2024	6,055.5000	SALE	6,823,438	6,823,438	0	0	Note 0001	50
ESZ4	1,250	366,372,888	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/28/2024	5,861.9662	12/16/2024	6,055.5000	SALE	12,095,863	12,095,863	0	0	Note 0001	50
ESZ4	250	74,415,800	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/06/2024	5,953.2640	12/16/2024	6,055.5000	SALE	1,277,950	1,277,950	0	0	Note 0001	50
ESZ4	250	74,486,725	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/06/2024	5,958.9380	12/16/2024	6,055.5000	SALE	1,207,025	1,207,025	0	0	Note 0001	50
ESZ4	250	75,402,625	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2024	6,032.2100	12/16/2024	6,055.5000	SALE	291,125	291,125	0	0	Note 0001	50
ESZ4	250	75,327,838	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/11/2024	6,026.2270	12/16/2024	6,055.5000	SALE	365,913	365,913	0	0	Note 0001	50
ESZ4	250	74,635,975	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/22/2024	5,970.8780	12/16/2024	6,055.5000	SALE	1,057,775	1,057,775	0	0	Note 0001	50
ESZ4	500	150,150,075	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/25/2024	6,006.0030	12/16/2024	6,055.5000	SALE	1,237,425	1,237,425	0	0	Note 0001	50
ESZ4	250	75,512,375	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/26/2024	6,040.9900	12/16/2024	6,055.5000	SALE	181,375	181,375	0	0	Note 0001	50
ESZ4	250	75,087,688	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/27/2024	6,007.0150	12/16/2024	6,055.5000	SALE	606,062	606,062	0	0	Note 0001	50
ESZ4	250	75,191,825	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/27/2024	6,015.3460	12/16/2024	6,055.5000	SALE	501,925	501,925	0	0	Note 0001	50
ESZ4	250	75,250,088	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/27/2024	6,020.0070	12/16/2024	6,055.5000	SALE	443,663	443,663	0	0	Note 0001	50
ESZ4	250	75,789,950	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/02/2024	6,063.1960	12/16/2024	6,055.5000	SALE	(96,200)	(96,200)	0	0	Note 0001	50
ESZ4	250	76,209,375	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2024	6,096.7500	12/16/2024	6,055.5000	SALE	(515,625)	(515,625)	0	0	Note 0001	50
ESZ4	500	152,423,438	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2024	6,096.9375	12/16/2024	6,055.5000	SALE	(1,035,938)	(1,035,938)	0	0	Note 0001	50
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/17/2024	123.2044	SALE	160,305	160,305	0	0	Note 0001	1,000
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.5441	12/17/2024	116.5870	SALE	42,880	42,880	0	0	Note 0001	1,000
ESH5	250	76,609,837	S&P 500 Emini (ES) MA5 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,128.7869	12/18/2024	5,955.2480	SALE	(2,169,237)	(2,169,237)	0	0	Note 0001	50
ESH5	250	76,609,837	S&P 500 Emini (ES) MA5 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,128.7869	12/18/2024	5,978.7720	SALE	(1,875,187)	(1,875,187)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH5	250	76,609,837	S&P 500 Emini (ES) MA5 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,128.7869	12/18/2024	5,957.6150	SALE	(2,139,649)	(2,139,649)	0	0	Note 0001	50
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/23/2024	119.0569	SALE	(1,913,415)	(1,913,415)	0	0	Note 0001	1,000
WNH5	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.8838	12/24/2024	118.3609	SALE	(4,522,860)	(4,522,860)	0	0	Note 0001	1,000
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.5441	12/24/2024	113.3774	SALE	(3,166,710)	(3,166,710)	0	0	Note 0001	1,000
USH4	12,500	12,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/02/2024	123.8484	02/26/2024	118.6008	SALE	(65,595,500)	(65,595,500)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/02/2024	123.9049	02/26/2024	118.6008	SALE	(5,304,160)	(5,304,160)	0	0	Note 0001	1,000
USM4	13,500	13,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.6268	05/24/2024	116.8541	SALE	(23,931,045)	(23,931,045)	0	0	Note 0001	1,000
USU4	13,500	13,500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	117.0000	08/27/2024	124.0046	SALE	94,562,775	94,562,775	0	0	Note 0001	1,000
USU4	500	500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/08/2024	118.9063	08/27/2024	124.0046	SALE	2,549,175	2,549,175	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/17/2024	120.4396	08/27/2024	124.0046	SALE	3,564,970	3,564,970	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/16/2024	123.5026	08/27/2024	124.0046	SALE	502,010	502,010	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/16/2024	123.7500	08/27/2024	124.0046	SALE	254,600	254,600	0	0	Note 0001	1,000
USZ4	17,000	17,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	124.1984	11/22/2024	116.2868	SALE	(134,496,180)	(134,496,180)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/10/2024	126.8125	11/22/2024	116.2868	SALE	(10,525,670)	(10,525,670)	0	0	Note 0001	1,000
ESH4	500	116,498,839	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,659.9536	01/02/2024	4,780.7322	SALE	3,019,465	3,019,465	0	0	Note 0001	50
ESH4	1,000	241,607,613	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/27/2023	4,832.1523	01/02/2024	4,780.7322	SALE	(2,571,005)	(2,571,005)	0	0	Note 0001	50
ESH4	500	120,803,807	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/27/2023	4,832.1523	01/11/2024	4,809.4480	SALE	(567,607)	(567,607)	0	0	Note 0001	50
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/31/2024	122.2690	02/23/2024	119.0909	SALE	(6,356,040)	(6,356,040)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/01/2024	123.7729	02/23/2024	119.0909	SALE	(9,363,920)	(9,363,920)	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/01/2024	124.1066	02/23/2024	119.0909	SALE	(7,523,505)	(7,523,505)	0	0	Note 0001	1,000
ESH4	6,000	1,449,645,680	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/27/2023	4,832.1523	03/11/2024	5,129.0000	SALE	89,054,320	89,054,320	0	0	Note 0001	50
ESH4	5,000	1,207,953,113	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/28/2023	4,831.8125	03/11/2024	5,129.0000	SALE	74,296,887	74,296,887	0	0	Note 0001	50
ESH4	7,000	1,687,001,687	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/29/2023	4,820.0048	03/11/2024	5,129.0000	SALE	108,148,313	108,148,313	0	0	Note 0001	50
ESH4	500	123,758,913	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	01/29/2024	4,950.3565	03/11/2024	5,129.0000	SALE	4,466,088	4,466,088	0	0	Note 0001	50
ESH4	500	124,409,263	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/05/2024	4,976.3705	03/11/2024	5,129.0000	SALE	3,815,738	3,815,738	0	0	Note 0001	50
ESH4	1,000	251,856,738	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/09/2024	5,037.1348	03/11/2024	5,129.0000	SALE	4,593,262	4,593,262	0	0	Note 0001	50
ESH4	500	126,603,038	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/12/2024	5,064.1215	03/11/2024	5,129.0000	SALE	1,621,963	1,621,963	0	0	Note 0001	50
ESH4	1,500	376,645,388	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/16/2024	5,021.9385	03/11/2024	5,129.0000	SALE	8,029,612	8,029,612	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH4	500	127,445,875	S&P 500 Emini (ES) MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2024	5,097.8350	03/11/2024	5,129.0000	SALE	779,125	779,125	0	0	Note 0001	50
ESM4	500	129,782,968	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	5,191.3187	04/15/2024	5,106.8440	SALE	(2,111,868)	(2,111,868)	0	0	Note 0001	50
USM4	5,500	5,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	119.1063	05/23/2024	116.8057	SALE	(12,653,135)	(12,653,135)	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/12/2024	115.9398	05/23/2024	116.8057	SALE	865,960	865,960	0	0	Note 0001	1,000
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/03/2024	115.8948	05/23/2024	116.8057	SALE	1,366,425	1,366,425	0	0	Note 0001	1,000
USM4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/07/2024	116.9221	05/23/2024	116.8057	SALE	(232,680)	(232,680)	0	0	Note 0001	1,000
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/01/2024	120.4654	05/28/2024	122.1148	SALE	824,700	824,700	0	0	Note 0001	1,000
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/01/2024	120.4654	05/29/2024	120.5592	SALE	46,880	46,880	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/02/2024	120.6136	05/29/2024	120.5592	SALE	(54,390)	(54,390)	0	0	Note 0001	1,000
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/03/2024	122.0848	05/29/2024	120.5592	SALE	(762,830)	(762,830)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/03/2024	122.0848	05/29/2024	120.3269	SALE	(1,757,950)	(1,757,950)	0	0	Note 0001	1,000
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/03/2024	122.0848	05/29/2024	120.5622	SALE	(761,320)	(761,320)	0	0	Note 0001	1,000
WNM4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/15/2024	124.8831	05/29/2024	120.5622	SALE	(6,481,410)	(6,481,410)	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2024	116.9452	06/07/2024	117.4953	SALE	550,130	550,130	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/29/2024	120.7653	06/07/2024	124.4974	SALE	3,732,170	3,732,170	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2024	116.9452	06/10/2024	116.9063	SALE	(38,900)	(38,900)	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/29/2024	120.7653	06/10/2024	123.5938	SALE	2,828,480	2,828,480	0	0	Note 0001	1,000
ESM4	22,000	5,710,450,592	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	5,191.3187	06/17/2024	5,437.5000	SALE	270,799,408	270,799,408	0	0	Note 0001	50
ESM4	1,000	261,138,125	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/18/2024	5,222.7625	06/17/2024	5,437.5000	SALE	10,736,875	10,736,875	0	0	Note 0001	50
ESM4	2,000	525,522,313	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/08/2024	5,255.2231	06/17/2024	5,437.5000	SALE	18,227,688	18,227,688	0	0	Note 0001	50
ESM4	500	131,280,075	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/11/2024	5,251.2030	06/17/2024	5,437.5000	SALE	4,657,425	4,657,425	0	0	Note 0001	50
ESM4	500	126,136,625	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/22/2024	5,045.4650	06/17/2024	5,437.5000	SALE	9,800,875	9,800,875	0	0	Note 0001	50
ESM4	500	131,150,650	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/13/2024	5,246.0260	06/17/2024	5,437.5000	SALE	4,786,850	4,786,850	0	0	Note 0001	50
ESM4	1,000	266,096,050	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/17/2024	5,321.9210	06/17/2024	5,437.5000	SALE	5,778,950	5,778,950	0	0	Note 0001	50
ESM4	1,000	264,923,038	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/03/2024	5,298.4608	06/17/2024	5,437.5000	SALE	6,951,962	6,951,962	0	0	Note 0001	50
ESM4	1,000	268,326,425	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/05/2024	5,366.5285	06/17/2024	5,437.5000	SALE	3,548,575	3,548,575	0	0	Note 0001	50
ESM4	1,250	335,270,988	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/06/2024	5,364.3358	06/17/2024	5,437.5000	SALE	4,572,763	4,572,763	0	0	Note 0001	50
ESM4	1,000	268,456,650	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/06/2024	5,369.1330	06/17/2024	5,437.5000	SALE	3,418,350	3,418,350	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM4	1,000	268,622,675	S&P 500 Emini (ES) JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/10/2024	5,372.4535	06/17/2024	5,437.5000	SALE	3,252,325	3,252,325	0	0	Note 0001	50
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/03/2024	124.5348	07/24/2024	125.7267	SALE	1,191,940	1,191,940	0	0	Note 0001	1,000
USU4	8,000	8,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/23/2024	116.9452	08/27/2024	124.1358	SALE	57,524,800	57,524,800	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/31/2024	116.3438	08/27/2024	124.1358	SALE	7,792,000	7,792,000	0	0	Note 0001	1,000
USU4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/03/2024	117.5625	08/27/2024	124.1358	SALE	9,859,875	9,859,875	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/04/2024	118.5625	08/27/2024	124.1358	SALE	5,573,250	5,573,250	0	0	Note 0001	1,000
USU4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/12/2024	119.3168	08/27/2024	124.1358	SALE	7,228,470	7,228,470	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/13/2024	119.8488	08/27/2024	124.1358	SALE	4,286,940	4,286,940	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/14/2024	120.5313	08/27/2024	124.1358	SALE	3,604,500	3,604,500	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/04/2024	125.8013	08/27/2024	132.5614	SALE	6,760,130	6,760,130	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/05/2024	126.8857	08/27/2024	132.5614	SALE	2,837,860	2,837,860	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/12/2024	126.8004	08/27/2024	132.5614	SALE	2,880,485	2,880,485	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/13/2024	127.8354	08/27/2024	132.5614	SALE	4,726,000	4,726,000	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/14/2024	128.9598	08/27/2024	132.5614	SALE	3,601,570	3,601,570	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	07/05/2024	125.8265	08/27/2024	132.5614	SALE	3,367,455	3,367,455	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	07/08/2024	126.1108	08/27/2024	132.5614	SALE	3,225,300	3,225,300	0	0	Note 0001	1,000
ESU4	32,750	9,012,543,433	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	5,503.8433	09/16/2024	5,629.7500	SALE	206,172,192	206,172,192	0	0	Note 0001	50
ESU4	750	208,372,075	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	5,556.5887	09/16/2024	5,629.7500	SALE	2,743,550	2,743,550	0	0	Note 0001	50
ESU4	1,000	276,725,588	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/26/2024	5,534.5118	09/16/2024	5,629.7500	SALE	4,761,913	4,761,913	0	0	Note 0001	50
ESU4	250	69,484,375	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/02/2024	5,558.7500	09/16/2024	5,629.7500	SALE	887,500	887,500	0	0	Note 0001	50
ESU4	500	140,507,175	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/05/2024	5,620.2870	09/16/2024	5,629.7500	SALE	236,575	236,575	0	0	Note 0001	50
ESU4	250	65,302,900	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/07/2024	5,224.2320	09/16/2024	5,629.7500	SALE	5,068,975	5,068,975	0	0	Note 0001	50
ESU4	500	131,181,700	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/07/2024	5,247.2680	09/16/2024	5,629.7500	SALE	9,562,050	9,562,050	0	0	Note 0001	50
ESU4	750	200,133,363	S&P 500 Emini (ES) SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/07/2024	5,336.8897	09/16/2024	5,629.7500	SALE	10,982,262	10,982,262	0	0	Note 0001	50
ESZ4	250	71,133,713	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	5,690.6970	10/21/2024	5,890.2500	SALE	2,494,412	2,494,412	0	0	Note 0001	50
USZ4	15,000	15,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	08/27/2024	124.3335	11/21/2024	116.2651	SALE	(121,026,450)	(121,026,450)	0	0	Note 0001	1,000
WNZ4	5,000	5,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	08/27/2024	133.6100	11/21/2024	122.4828	SALE	(55,635,650)	(55,635,650)	0	0	Note 0001	1,000
WNZ4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	09/03/2024	133.4212	11/21/2024	122.4828	SALE	(21,876,780)	(21,876,780)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	09/05/2024	135.4922	11/21/2024	122.4828	SALE	(13,009,350)	(13,009,350)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	09/06/2024	135.9575	11/21/2024	122.4828	SALE	(13,474,660)	(13,474,660)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	09/06/2024	136.8992	11/21/2024	122.4828	SALE	(14,416,380)	(14,416,380)	0	0	Note 0001	1,000
RTYZ4	250	30,298,583	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/03/2024	2,423.8866	12/10/2024	2,387.3560	SALE	(456,632)	(456,632)	0	0	Note 0001	50
ESZ4	36,500	10,385,522,093	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	5,690.6970	12/16/2024	6,055.5000	SALE	665,765,407	665,765,407	0	0	Note 0001	50
ESZ4	250	71,838,438	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/07/2024	5,747.0750	12/16/2024	6,055.5000	SALE	3,855,313	3,855,313	0	0	Note 0001	50
ESZ4	250	73,065,788	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/09/2024	5,845.2630	12/16/2024	6,055.5000	SALE	2,627,963	2,627,963	0	0	Note 0001	50
ESZ4	250	73,864,575	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/14/2024	5,909.1660	12/16/2024	6,055.5000	SALE	1,829,175	1,829,175	0	0	Note 0001	50
ESZ4	250	73,923,575	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/06/2024	5,913.8860	12/16/2024	6,055.5000	SALE	1,770,175	1,770,175	0	0	Note 0001	50
ESZ4	500	151,597,750	S&P 500 Emini (ES) DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/03/2024	6,063.9100	12/16/2024	6,055.5000	SALE	(210,250)	(210,250)	0	0	Note 0001	50
RTYZ4	250	30,298,583	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/03/2024	2,423.8866	12/16/2024	2,349.7000	SALE	(927,333)	(927,333)	0	0	Note 0001	50
RTYZ4	250	30,405,385	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/04/2024	2,432.4308	12/16/2024	2,349.7000	SALE	(1,034,135)	(1,034,135)	0	0	Note 0001	50
RTYH5	500	59,445,038	RUSSELL 2000 Emini MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	2,377.8015	12/18/2024	2,244.8248	SALE	(3,324,418)	(3,324,418)	0	0	Note 0001	50
RTYH5	250	29,891,850	RUSSELL 2000 Emini MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	2,391.3480	12/18/2024	2,244.8248	SALE	(1,831,540)	(1,831,540)	0	0	Note 0001	50
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/21/2024	116.4198	12/27/2024	113.2188	SALE	(3,201,050)	(3,201,050)	0	0	Note 0001	1,000
RTYH5	250	28,230,720	RUSSELL 2000 Emini MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/23/2024	2,258.4576	12/27/2024	2,256.4040	SALE	(25,670)	(25,670)	0	0	Note 0001	50
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/21/2024	122.5761	12/27/2024	118.4415	SALE	(2,067,310)	(2,067,310)	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	01/11/2024	121.8450	02/23/2024	119.0757	SALE	(4,153,935)	(4,153,935)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	01/16/2023	121.0313	02/23/2024	119.0757	SALE	(1,955,560)	(1,955,560)	0	0	Note 0001	1,000
USM4	2,500	2,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/23/2024	119.0911	05/23/2024	116.6275	SALE	(6,158,900)	(6,158,900)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/08/2024	130.4583	05/23/2024	123.6092	SALE	(6,849,130)	(6,849,130)	0	0	Note 0001	1,000
WNM4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/08/2024	130.4890	05/23/2024	123.6092	SALE	(6,879,820)	(6,879,820)	0	0	Note 0001	1,000
WNM4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/22/2024	127.7925	05/23/2024	123.6092	SALE	(8,366,540)	(8,366,540)	0	0	Note 0001	1,000
WNM4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/27/2024	127.9946	05/23/2024	123.6092	SALE	(8,770,800)	(8,770,800)	0	0	Note 0001	1,000
WNU4	6,000	6,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/23/2024	123.8260	08/26/2024	133.0244	SALE	55,190,760	55,190,760	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	07/10/2024	125.4512	08/26/2024	133.0244	SALE	3,786,620	3,786,620	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	07/12/2024	127.2613	08/26/2024	133.0244	SALE	2,881,590	2,881,590	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	07/16/2024	127.9063	08/26/2024	133.0244	SALE	5,118,180	5,118,180	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/31/2024	128.1010	08/26/2024	133.0244	SALE	4,923,400	4,923,400	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/01/2024	130.0792	08/26/2024	133.0244	SALE	2,945,270	2,945,270	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/01/2024	130.3224	08/26/2024	133.0244	SALE	2,701,990	2,701,990	0	0	Note 0001	1,000
WNU4	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/02/2024	133.2737	08/26/2024	133.0244	SALE	(623,175)	(623,175)	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/02/2024	133.7704	08/26/2024	133.0244	SALE	(745,950)	(745,950)	0	0	Note 0001	1,000
WNU4	3,500	3,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/05/2024	135.6806	08/26/2024	133.0244	SALE	(9,296,560)	(9,296,560)	0	0	Note 0001	1,000
USU4	2,500	2,500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2024	116.7557	08/26/2024	124.4697	SALE	19,285,075	19,285,075	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/10/2024	118.4844	08/26/2024	124.4697	SALE	5,985,250	5,985,250	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/30/2024	119.8352	08/26/2024	124.4697	SALE	4,634,500	4,634,500	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/30/2024	120.1875	08/26/2024	124.4697	SALE	4,282,190	4,282,190	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/31/2024	120.7813	08/26/2024	124.4697	SALE	3,688,440	3,688,440	0	0	Note 0001	1,000
USU4	500	500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/02/2024	125.1295	08/26/2024	124.4697	SALE	(329,905)	(329,905)	0	0	Note 0001	1,000
USU4	500	500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/02/2024	125.1295	08/27/2024	123.9224	SALE	(603,540)	(603,540)	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/05/2024	125.7721	08/27/2024	123.9224	SALE	(1,849,670)	(1,849,670)	0	0	Note 0001	1,000
USU4	3,500	3,500,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/05/2024	126.4794	08/27/2024	123.9224	SALE	(8,949,395)	(8,949,395)	0	0	Note 0001	1,000
USU4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/13/2024	124.0389	08/27/2024	123.9224	SALE	(116,520)	(116,520)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	133.9623	11/18/2024	121.9020	SALE	(12,060,300)	(12,060,300)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	133.9623	11/22/2024	122.7188	SALE	(11,243,550)	(11,243,550)	0	0	Note 0001	1,000
WNZ4	16,000	16,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	133.9623	11/25/2024	124.9502	SALE	(144,193,280)	(144,193,280)	0	0	Note 0001	1,000
WNZ4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/28/2024	133.8267	11/25/2024	124.9502	SALE	(17,752,900)	(17,752,900)	0	0	Note 0001	1,000
WNZ4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/04/2024	134.9742	11/25/2024	124.9502	SALE	(15,035,925)	(15,035,925)	0	0	Note 0001	1,000
WNZ4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/16/2024	129.6323	11/25/2024	124.9502	SALE	(7,023,135)	(7,023,135)	0	0	Note 0001	1,000
USZ4	7,000	7,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.6727	11/25/2024	117.7497	SALE	(48,460,860)	(48,460,860)	0	0	Note 0001	1,000
USZ4	6,000	6,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	124.1099	11/25/2024	117.7497	SALE	(38,161,260)	(38,161,260)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/05/2024	125.7909	11/25/2024	117.7497	SALE	(8,041,200)	(8,041,200)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/11/2024	127.2281	11/25/2024	117.7497	SALE	(9,478,350)	(9,478,350)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/30/2024	118.1804	11/25/2024	117.7497	SALE	(430,670)	(430,670)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/08/2024	117.9756	11/25/2024	117.7497	SALE	(225,880)	(225,880)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	121.7557	02/08/2024	126.1331	SALE	4,377,450	4,377,450	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	121.7557	02/09/2024	125.8592	SALE	4,103,540	4,103,540	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/29/2023	117.5003	02/12/2024	119.6250	SALE	3,187,035	3,187,035	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	122.2134	02/16/2024	124.3223	SALE	2,108,810	2,108,810	0	0	Note 0001	1,000
USH4	500	500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/29/2023	117.5003	02/22/2024	117.8750	SALE	187,345	187,345	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/01/2023	117.6372	02/22/2024	117.8750	SALE	356,700	356,700	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	122.2134	02/22/2024	124.0774	SALE	1,863,970	1,863,970	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/28/2023	122.0860	02/26/2024	125.1997	SALE	6,227,340	6,227,340	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/28/2023	122.7642	02/26/2024	125.1997	SALE	4,870,980	4,870,980	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/29/2023	124.1453	02/26/2024	125.1997	SALE	2,108,800	2,108,800	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/01/2023	125.0194	02/26/2024	125.1997	SALE	360,420	360,420	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/01/2023	125.3009	02/26/2024	125.1997	SALE	(202,420)	(202,420)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/05/2023	127.2303	02/26/2024	125.1997	SALE	(2,030,690)	(2,030,690)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	128.7401	02/26/2024	125.1997	SALE	(7,080,880)	(7,080,880)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	128.8719	02/26/2024	125.1997	SALE	(7,344,580)	(7,344,580)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	128.8894	02/26/2024	125.1997	SALE	(7,379,520)	(7,379,520)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	128.9768	02/26/2024	125.1997	SALE	(7,554,240)	(7,554,240)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/07/2023	128.4203	02/26/2024	125.1997	SALE	(6,441,260)	(6,441,260)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/13/2023	128.2148	02/26/2024	125.1997	SALE	(6,030,232)	(6,030,232)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/13/2023	129.9655	02/26/2024	125.1997	SALE	(9,531,732)	(9,531,732)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/13/2023	130.0663	02/26/2024	125.1997	SALE	(9,733,380)	(9,733,380)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	132.6481	02/26/2024	125.1997	SALE	(14,896,960)	(14,896,960)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	133.2860	02/26/2024	125.1997	SALE	(16,172,760)	(16,172,760)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	133.2081	02/26/2024	125.1997	SALE	(16,016,960)	(16,016,960)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	133.2182	02/26/2024	125.1997	SALE	(16,037,140)	(16,037,140)	0	0	Note 0001	1,000
WNH4	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	133.5241	02/26/2024	125.1997	SALE	(4,162,230)	(4,162,230)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH4	500	500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/01/2023	117.6372	02/26/2024	118.8958	SALE	629,305	629,305	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/01/2023	118.2602	02/26/2024	118.8958	SALE	1,271,160	1,271,160	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/04/2023	117.8790	02/26/2024	118.8958	SALE	2,033,720	2,033,720	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/05/2023	119.2754	02/26/2024	118.8958	SALE	(759,160)	(759,160)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/05/2023	119.3339	02/26/2024	118.8958	SALE	(438,070)	(438,070)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	120.3358	02/26/2024	118.8958	SALE	(2,880,000)	(2,880,000)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	120.4231	02/26/2024	118.8958	SALE	(3,054,500)	(3,054,500)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	120.4769	02/26/2024	118.8958	SALE	(3,162,260)	(3,162,260)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/06/2023	120.5292	02/26/2024	118.8958	SALE	(3,266,700)	(3,266,700)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/07/2023	120.1241	02/26/2024	118.8958	SALE	(2,456,540)	(2,456,540)	0	0	Note 0001	1,000
USH4	3,000	3,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	122.8506	02/26/2024	118.8958	SALE	(11,864,310)	(11,864,310)	0	0	Note 0001	1,000
WNH4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	133.5241	02/27/2024	125.1839	SALE	(12,510,270)	(12,510,270)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	133.7303	02/27/2024	125.1839	SALE	(8,546,410)	(8,546,410)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/18/2023	132.2523	02/27/2024	125.1839	SALE	(14,136,680)	(14,136,680)	0	0	Note 0001	1,000
WNH4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/18/2023	132.4941	02/27/2024	125.1839	SALE	(7,310,130)	(7,310,130)	0	0	Note 0001	1,000
WNH4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/19/2023	133.3341	02/27/2024	125.1839	SALE	(16,300,400)	(16,300,400)	0	0	Note 0001	1,000
WNH4	4,000	4,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	133.9121	02/27/2024	125.1839	SALE	(34,912,480)	(34,912,480)	0	0	Note 0001	1,000
WNH4	4,000	4,000,000	ULTRA LONG TERM TREASURY BOND MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	133.9199	02/27/2024	125.1839	SALE	(34,943,720)	(34,943,720)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	122.8506	02/27/2024	118.6861	SALE	(4,164,490)	(4,164,490)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	123.4563	02/27/2024	118.6861	SALE	(9,540,420)	(9,540,420)	0	0	Note 0001	1,000
USH4	500	500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	123.8486	02/27/2024	118.6861	SALE	(2,581,235)	(2,581,235)	0	0	Note 0001	1,000
USH4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/14/2023	123.8486	02/27/2024	118.7573	SALE	(7,636,965)	(7,636,965)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	123.8264	02/27/2024	118.7573	SALE	(10,138,320)	(10,138,320)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	123.9244	02/27/2024	118.7573	SALE	(10,334,260)	(10,334,260)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	124.0045	02/27/2024	118.7573	SALE	(10,494,500)	(10,494,500)	0	0	Note 0001	1,000
USH4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/15/2023	124.0536	02/27/2024	118.7573	SALE	(5,296,310)	(5,296,310)	0	0	Note 0001	1,000
USH4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/19/2023	123.9332	02/27/2024	118.7573	SALE	(10,351,960)	(10,351,960)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH4	4,000	4,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	124.8888	02/27/2024	118.7573	SALE	(24,526,000)	(24,526,000)	0	0	Note 0001	1,000
USH4	4,000	4,000,000	30-YEAR TREASURY BOND FUTURE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/29/2023	124.9948	02/27/2024	118.7573	SALE	(24,950,200)	(24,950,200)	0	0	Note 0001	1,000
USM4	3,000	3,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	03/05/2024	120.8400	SALE	5,769,210	5,769,210	0	0	Note 0001	1,000
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	03/14/2024	118.7500	SALE	(250,425)	(250,425)	0	0	Note 0001	1,000
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	03/15/2024	118.6417	SALE	(412,860)	(412,860)	0	0	Note 0001	1,000
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	03/18/2024	118.2400	SALE	(1,015,365)	(1,015,365)	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	03/21/2024	118.7718	SALE	(145,140)	(145,140)	0	0	Note 0001	1,000
USM4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	03/22/2024	119.8096	SALE	1,338,975	1,338,975	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	04/01/2024	118.5938	SALE	(323,200)	(323,200)	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	04/03/2024	117.7499	SALE	(1,167,040)	(1,167,040)	0	0	Note 0001	1,000
USM4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	04/05/2024	117.3750	SALE	(1,541,950)	(1,541,950)	0	0	Note 0001	1,000
WNM4	500	500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	127.1054	04/08/2024	124.4098	SALE	(1,347,840)	(1,347,840)	0	0	Note 0001	1,000
WNM4	35,000	35,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	127.1054	05/24/2024	123.7373	SALE	(117,884,900)	(117,884,900)	0	0	Note 0001	1,000
WNM4	3,000	3,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/27/2024	126.8999	05/24/2024	123.7373	SALE	(9,487,710)	(9,487,710)	0	0	Note 0001	1,000
WNM4	5,500	5,500,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/27/2024	127.0578	05/24/2024	123.7373	SALE	(18,262,640)	(18,262,640)	0	0	Note 0001	1,000
WNM4	10,000	10,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/27/2024	127.0578	05/28/2024	123.1305	SALE	(39,273,100)	(39,273,100)	0	0	Note 0001	1,000
WNM4	4,000	4,000,000	ULTRA LONG TERM TREASURY BOND JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/05/2024	130.1226	05/28/2024	123.1305	SALE	(27,968,520)	(27,968,520)	0	0	Note 0001	1,000
USM4	7,500	7,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	118.9170	05/28/2024	116.4958	SALE	(18,159,000)	(18,159,000)	0	0	Note 0001	1,000
USM4	18,500	18,500,000	30-YEAR TREASURY BOND FUTURE JUN 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/27/2024	118.7566	05/28/2024	116.4958	SALE	(41,825,355)	(41,825,355)	0	0	Note 0001	1,000
WNU4	500	500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	06/26/2024	126.5783	SALE	1,306,080	1,306,080	0	0	Note 0001	1,000
USU4	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	116.6096	07/01/2024	116.1852	SALE	(848,780)	(848,780)	0	0	Note 0001	1,000
WNU4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	07/22/2024	125.5572	SALE	2,386,500	2,386,500	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/08/2024	129.6518	SALE	5,685,600	5,685,600	0	0	Note 0001	1,000
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/08/2024	129.6857	SALE	5,719,510	5,719,510	0	0	Note 0001	1,000
WNU4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/09/2024	130.8413	SALE	10,312,710	10,312,710	0	0	Note 0001	1,000
WNU4	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/13/2024	132.1130	SALE	12,220,245	12,220,245	0	0	Note 0001	1,000
WNU4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/16/2024	131.7762	SALE	15,620,040	15,620,040	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/16/2024	132.0704	SALE	8,104,290	8,104,290	0	0	Note 0001	1,000
USU4	24,000	24,000,000	30-YEAR TREASURY BOND FUTURE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	116.6096	08/26/2024	124.5215	SALE	189,885,600	189,885,600	0	0	Note 0001	1,000
WNU4	33,500	33,500,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	123.9662	08/26/2024	133.0647	SALE	304,800,755	304,800,755	0	0	Note 0001	1,000
WNU4	14,000	14,000,000	ULTRA LONG TERM TREASURY BOND SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	123.3331	08/26/2024	133.0647	SALE	136,241,840	136,241,840	0	0	Note 0001	1,000
USZ4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	08/30/2024	122.9882	SALE	(2,601,015)	(2,601,015)	0	0	Note 0001	1,000
WNZ4	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	10/03/2024	132.0310	SALE	(4,014,940)	(4,014,940)	0	0	Note 0001	1,000
USZ4	1,500	1,500,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	10/04/2024	122.2188	SALE	(3,755,145)	(3,755,145)	0	0	Note 0001	1,000
USZ4	500	500,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	10/04/2024	121.9688	SALE	(1,376,715)	(1,376,715)	0	0	Note 0001	1,000
WNZ4	500	500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	10/04/2024	130.1563	SALE	(1,941,100)	(1,941,100)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	10/17/2024	120.0625	SALE	(4,659,680)	(4,659,680)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	10/21/2024	118.6763	SALE	(6,045,870)	(6,045,870)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	10/25/2024	118.5000	SALE	(6,222,180)	(6,222,180)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	10/25/2024	125.3888	SALE	(8,649,670)	(8,649,670)	0	0	Note 0001	1,000
WNZ4	500	500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	10/25/2024	124.8849	SALE	(4,576,785)	(4,576,785)	0	0	Note 0001	1,000
WNZ4	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	10/28/2024	124.4316	SALE	(24,017,250)	(24,017,250)	0	0	Note 0001	1,000
WNZ4	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	11/06/2024	122.1550	SALE	(11,883,450)	(11,883,450)	0	0	Note 0001	1,000
USZ4	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	11/06/2024	115.7500	SALE	(8,972,180)	(8,972,180)	0	0	Note 0001	1,000
WNZ4	500	500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	11/06/2024	122.6109	SALE	(5,713,785)	(5,713,785)	0	0	Note 0001	1,000
WNZ4	500	500,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	11/13/2024	121.9398	SALE	(6,049,350)	(6,049,350)	0	0	Note 0001	1,000
WNZ4	39,000	39,000,000	ULTRA LONG TERM TREASURY BOND DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	134.0385	11/22/2024	122.5984	SALE	(446,163,900)	(446,163,900)	0	0	Note 0001	1,000
USZ4	16,500	16,500,000	30-YEAR TREASURY BOND FUTURE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	124.7222	11/22/2024	116.2594	SALE	(139,635,870)	(139,635,870)	0	0	Note 0001	1,000
WNH5	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.7147	12/16/2024	122.5085	SALE	(309,330)	(309,330)	0	0	Note 0001	1,000
USH5	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.4303	12/16/2024	116.2486	SALE	(363,400)	(363,400)	0	0	Note 0001	1,000
WNH5	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.7147	12/18/2024	121.6140	SALE	(1,100,700)	(1,100,700)	0	0	Note 0001	1,000
WNH5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	122.7147	12/19/2024	119.5750	SALE	(1,569,850)	(1,569,850)	0	0	Note 0001	1,000
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.4303	12/19/2024	113.7859	SALE	(2,644,320)	(2,644,320)	0	0	Note 0001	1,000
USH5	1,000	1,000,000	30-YEAR TREASURY BOND FUTURE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	116.4303	12/19/2024	114.2563	SALE	(2,174,010)	(2,174,010)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WN5	500	500,000	ULTRA LONG TERM TREASURY BOND MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX0402QBFQTQ27	11/22/2024	122.7147	12/19/2024	120.0904	SALE	(1,312,160)	(1,312,160)	0	0	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(515,826,828)	(515,826,828)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(515,826,828)	(515,826,828)	0	0	XXX	XXX
NQH4	500	163,100,712	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/11/2023	16,310.0712	01/19/2024	17,438.2320	SALE	(11,281,608)	(11,281,608)	0	0	Note 0001	20
NQH4	500	163,100,712	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/11/2023	16,310.0712	01/23/2024	17,475.4560	SALE	(11,653,848)	(11,653,848)	0	0	Note 0001	20
RTYH4	500	51,261,079	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	2,050.4432	01/24/2024	1,980.1990	SALE	1,756,104	1,756,104	0	0	Note 0001	50
NQH4	500	163,100,712	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/11/2023	16,310.0712	01/26/2024	17,563.5795	SALE	(12,535,083)	(12,535,083)	0	0	Note 0001	20
RTYH4	500	51,261,079	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	2,050.4432	01/26/2024	1,990.1170	SALE	1,508,154	1,508,154	0	0	Note 0001	50
NQH4	500	163,100,712	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/11/2023	16,310.0712	02/05/2024	17,737.8035	SALE	(14,277,323)	(14,277,323)	0	0	Note 0001	20
NQH4	500	169,797,620	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/19/2023	16,979.7620	02/08/2024	17,861.3595	SALE	(8,815,975)	(8,815,975)	0	0	Note 0001	20
NQH4	500	168,527,955	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/20/2023	16,852.7955	02/22/2024	18,062.5430	SALE	(12,097,475)	(12,097,475)	0	0	Note 0001	20
RTYH4	1,500	153,783,238	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	2,050.4432	03/04/2024	2,087.4897	SALE	(2,778,487)	(2,778,487)	0	0	Note 0001	50
NQH4	500	169,056,185	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/20/2023	16,905.6185	03/11/2024	18,046.7500	SALE	(11,411,315)	(11,411,315)	0	0	Note 0001	20
NQH4	1,000	338,500,710	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/21/2023	16,925.0355	03/11/2024	18,046.7500	SALE	(22,434,290)	(22,434,290)	0	0	Note 0001	20
NQH4	500	170,747,315	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/27/2023	17,074.7315	03/11/2024	18,046.7500	SALE	(9,720,185)	(9,720,185)	0	0	Note 0001	20
NQH4	500	170,749,715	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/27/2023	17,074.9715	03/11/2024	18,046.7500	SALE	(9,717,785)	(9,717,785)	0	0	Note 0001	20
NQH4	500	170,966,535	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/28/2023	17,096.6535	03/11/2024	18,046.7500	SALE	(9,500,965)	(9,500,965)	0	0	Note 0001	20
NQH4	1,000	342,511,995	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/28/2023	17,125.5998	03/11/2024	18,046.7500	SALE	(18,423,005)	(18,423,005)	0	0	Note 0001	20
NQH4	1,000	339,004,710	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	16,950.2355	03/11/2024	18,046.7500	SALE	(21,930,290)	(21,930,290)	0	0	Note 0001	20
NQH4	1,000	340,145,050	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	17,007.2525	03/11/2024	18,046.7500	SALE	(20,789,950)	(20,789,950)	0	0	Note 0001	20
NQH4	500	170,272,535	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	17,027.2535	03/11/2024	18,046.7500	SALE	(10,194,965)	(10,194,965)	0	0	Note 0001	20
NQH4	1,000	341,931,925	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	17,096.5963	03/11/2024	18,046.7500	SALE	(19,003,075)	(19,003,075)	0	0	Note 0001	20
NQH4	500	167,122,585	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	01/02/2024	16,712.2585	03/11/2024	18,046.7500	SALE	(13,344,915)	(13,344,915)	0	0	Note 0001	20
NQH4	500	164,801,060	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	01/05/2024	16,480.1060	03/11/2024	18,046.7500	SALE	(15,666,440)	(15,666,440)	0	0	Note 0001	20
NQH4	500	173,204,665	NASDAQ 100 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	02/01/2024	17,320.4665	03/11/2024	18,046.7500	SALE	(7,262,835)	(7,262,835)	0	0	Note 0001	20
RTYH4	500	51,261,079	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	2,050.4432	03/11/2024	2,084.6000	SALE	(853,921)	(853,921)	0	0	Note 0001	50
RTYH4	3,000	308,361,500	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	12/29/2023	2,055.7433	03/11/2024	2,084.6000	SALE	(4,328,500)	(4,328,500)	0	0	Note 0001	50
RTYH4	1,000	98,855,315	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	01/03/2024	1,977.1063	03/11/2024	2,084.6000	SALE	(5,374,685)	(5,374,685)	0	0	Note 0001	50
RTYH4	500	49,022,580	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	02/01/2024	1,960.9032	03/11/2024	2,084.6000	SALE	(3,092,420)	(3,092,420)	0	0	Note 0001	50
NQM4	500	182,918,737	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	03/11/2024	18,291.8737	03/21/2024	18,660.4440	SALE	(3,685,703)	(3,685,703)	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYM4	500	52,732,834	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	03/21/2024	2,130.5000	SALE	(529,666)	(529,666)	0	0	Note 0001	50
NQM4	1,500	548,756,212	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	03/28/2024	18,481.6520	SALE	(5,693,348)	(5,693,348)	0	0	Note 0001	20
NQM4	500	182,918,737	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	04/01/2024	18,499.2870	SALE	(2,074,133)	(2,074,133)	0	0	Note 0001	20
RTYM4	500	52,732,834	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	04/08/2024	2,092.9546	SALE	408,969	408,969	0	0	Note 0001	50
RTYM4	500	52,732,834	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	04/26/2024	2,013.3258	SALE	2,399,689	2,399,689	0	0	Note 0001	50
NQM4	500	182,918,737	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	04/26/2024	17,870.5975	SALE	4,212,762	4,212,762	0	0	Note 0001	20
NQM4	250	91,459,369	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	05/03/2024	17,997.5170	SALE	1,471,784	1,471,784	0	0	Note 0001	20
RTYM4	500	52,732,834	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	05/03/2024	2,046.4764	SALE	1,570,924	1,570,924	0	0	Note 0001	50
NQM4	250	91,459,369	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	05/07/2024	18,206.3630	SALE	427,554	427,554	0	0	Note 0001	20
RTYM4	1,000	105,465,669	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	05/13/2024	2,073.0032	SALE	1,815,508	1,815,508	0	0	Note 0001	50
NQM4	250	91,459,369	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	05/15/2024	18,590.5030	SALE	(1,493,146)	(1,493,146)	0	0	Note 0001	20
RTYM4	500	52,732,834	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	05/17/2024	2,101.7788	SALE	188,364	188,364	0	0	Note 0001	50
NQM4	250	91,459,369	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	05/17/2024	18,629.6220	SALE	(1,688,741)	(1,688,741)	0	0	Note 0001	20
RTYM4	500	52,732,834	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	05/28/2024	2,071.3758	SALE	948,439	948,439	0	0	Note 0001	50
UXYM4	4,000	4,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/03/2024	111.7656	05/29/2024	110.8316	SALE	3,736,000	3,736,000	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/17/2024	112.3906	05/29/2024	110.8316	SALE	3,118,000	3,118,000	0	0	Note 0001	1,000
RTYM4	1,000	105,465,669	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,109.3134	06/03/2024	2,064.5173	SALE	2,239,803	2,239,803	0	0	Note 0001	50
NQM4	250	91,459,369	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	06/06/2024	19,062.1590	SALE	(3,851,426)	(3,851,426)	0	0	Note 0001	20
NQM4	250	91,459,369	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	06/17/2024	19,987.1350	SALE	(8,476,306)	(8,476,306)	0	0	Note 0001	20
FAM4	250	74,073,780	S&P 400 MIDCAP JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/03/2024	2,962.9512	06/17/2024	2,898.1000	SALE	1,621,280	1,621,280	0	0	Note 0001	100
FAM4	250	74,125,450	S&P 400 MIDCAP JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/03/2024	2,965.0180	06/17/2024	2,898.1000	SALE	1,672,950	1,672,950	0	0	Note 0001	100
FAM4	400	116,975,840	S&P 400 MIDCAP JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/04/2024	2,924.3960	06/17/2024	2,898.1000	SALE	1,051,840	1,051,840	0	0	Note 0001	100
FAM4	250	73,278,770	S&P 400 MIDCAP JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/04/2024	2,931.1508	06/17/2024	2,898.1000	SALE	826,270	826,270	0	0	Note 0001	100
FAM4	400	118,275,120	S&P 400 MIDCAP JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/05/2024	2,956.8780	06/17/2024	2,898.1000	SALE	2,351,120	2,351,120	0	0	Note 0001	100
FAM4	350	103,119,460	S&P 400 MIDCAP JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/06/2024	2,946.2703	06/17/2024	2,898.1000	SALE	1,685,960	1,685,960	0	0	Note 0001	100
NQM4	4,500	1,646,268,636	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,291.8737	06/17/2024	19,685.5000	SALE	(125,426,364)	(125,426,364)	0	0	Note 0001	20
NQM4	500	181,707,585	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/12/2024	18,170.7585	06/17/2024	19,685.5000	SALE	(15,147,415)	(15,147,415)	0	0	Note 0001	20
NQM4	500	171,412,185	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/19/2024	17,141.2185	06/17/2024	19,685.5000	SALE	(25,442,815)	(25,442,815)	0	0	Note 0001	20
NQM4	500	174,520,410	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/02/2024	17,452.0410	06/17/2024	19,685.5000	SALE	(22,334,590)	(22,334,590)	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQM4	250	93,248,530	NASDAQ 100 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/03/2024	18,649.7060	06/17/2024	19,685.5000	SALE	(5,178,970)	(5,178,970)	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	06/20/2024	20,192.6330	SALE	(1,209,759)	(1,209,759)	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	07/05/2024	20,625.2230	SALE	(3,372,709)	(3,372,709)	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	07/10/2024	20,877.6520	SALE	(4,634,854)	(4,634,854)	0	0	Note 0001	20
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	07/15/2024	3,080.5390	SALE	(1,511,238)	(1,511,238)	0	0	Note 0001	100
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	07/16/2024	3,135.7300	SALE	(2,063,148)	(2,063,148)	0	0	Note 0001	100
UXYU4	2,000	2,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	06/17/2024	114.2344	07/30/2024	115.0298	SALE	(1,590,800)	(1,590,800)	0	0	Note 0001	1,000
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	08/13/2024	19,066.7900	SALE	4,419,456	4,419,456	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	08/15/2024	19,565.2590	SALE	1,927,111	1,927,111	0	0	Note 0001	20
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	08/15/2024	3,029.7820	SALE	(1,003,668)	(1,003,668)	0	0	Note 0001	100
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	08/16/2024	19,559.7570	SALE	1,954,621	1,954,621	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	08/16/2024	19,605.6640	SALE	1,725,086	1,725,086	0	0	Note 0001	20
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	08/16/2024	3,023.0540	SALE	(936,388)	(936,388)	0	0	Note 0001	100
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	08/20/2024	19,899.4880	SALE	255,966	255,966	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	08/23/2024	19,779.5300	SALE	855,756	855,756	0	0	Note 0001	20
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	08/23/2024	3,105.2830	SALE	(1,758,678)	(1,758,678)	0	0	Note 0001	100
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	09/12/2024	19,315.9640	SALE	3,173,586	3,173,586	0	0	Note 0001	20
NQU4	250	99,753,406	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	09/13/2024	19,536.0480	SALE	2,073,166	2,073,166	0	0	Note 0001	20
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	09/13/2024	3,028.8240	SALE	(994,088)	(994,088)	0	0	Note 0001	100
FAU4	100	29,294,152	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	09/16/2024	3,060.0100	SALE	(1,305,948)	(1,305,948)	0	0	Note 0001	100
FAU4	1,200	351,529,828	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	2,929.4152	09/16/2024	3,037.7000	SALE	(12,994,172)	(12,994,172)	0	0	Note 0001	100
FAU4	100	30,115,380	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/03/2024	3,011.5380	09/16/2024	3,037.7000	SALE	(261,620)	(261,620)	0	0	Note 0001	100
FAU4	100	29,871,360	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/05/2024	2,987.1360	09/16/2024	3,037.7000	SALE	(505,640)	(505,640)	0	0	Note 0001	100
FAU4	100	29,023,190	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/11/2024	2,902.3190	09/16/2024	3,037.7000	SALE	(1,353,810)	(1,353,810)	0	0	Note 0001	100
NQU4	3,500	1,396,547,682	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/17/2024	19,950.6812	09/16/2024	19,530.2500	SALE	29,430,182	29,430,182	0	0	Note 0001	20
NQU4	250	99,668,755	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/01/2024	19,933.7510	09/16/2024	19,530.2500	SALE	2,017,505	2,017,505	0	0	Note 0001	20
NQU4	250	94,705,565	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/05/2024	18,941.1130	09/16/2024	19,530.2500	SALE	(2,945,685)	(2,945,685)	0	0	Note 0001	20
NQU4	250	92,355,920	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/06/2024	18,471.1840	09/16/2024	19,530.2500	SALE	(5,295,330)	(5,295,330)	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	09/19/2024	20,156.2200	SALE	(1,964,605)	(1,964,605)	0	0	Note 0001	20
FAZ4	100	30,662,878	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	3,066.2878	09/19/2024	3,160.5940	SALE	(943,062)	(943,062)	0	0	Note 0001	100
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	09/19/2024	20,106.3950	SALE	(1,715,480)	(1,715,480)	0	0	Note 0001	20
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	09/27/2024	20,320.7720	SALE	(2,787,365)	(2,787,365)	0	0	Note 0001	20
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	10/04/2024	20,233.2730	SALE	(2,349,870)	(2,349,870)	0	0	Note 0001	20
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	10/08/2024	20,320.8550	SALE	(2,787,780)	(2,787,780)	0	0	Note 0001	20
FAZ4	100	30,662,878	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	3,066.2878	10/14/2024	3,181.1120	SALE	(1,148,242)	(1,148,242)	0	0	Note 0001	100
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	10/14/2024	20,620.9310	SALE	(4,288,160)	(4,288,160)	0	0	Note 0001	20
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	10/29/2024	20,741.6110	SALE	(4,891,560)	(4,891,560)	0	0	Note 0001	20
FAZ4	100	30,662,878	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	3,066.2878	10/29/2024	3,157.9580	SALE	(916,702)	(916,702)	0	0	Note 0001	100
UXYZ4	1,500	1,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/09/2024	115.7447	11/05/2024	113.7500	SALE	2,992,035	2,992,035	0	0	Note 0001	1,000
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	11/06/2024	20,732.9790	SALE	(4,848,400)	(4,848,400)	0	0	Note 0001	20
FAZ4	100	30,662,878	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	3,066.2878	11/06/2024	3,277.2030	SALE	(2,109,152)	(2,109,152)	0	0	Note 0001	100
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	11/07/2024	21,212.2100	SALE	(7,244,555)	(7,244,555)	0	0	Note 0001	20
UXYZ4	1,000	1,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/10/2024	115.4889	11/08/2024	113.5696	SALE	1,919,250	1,919,250	0	0	Note 0001	1,000
MFSZ4	500	61,433,355	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/01/2024	2,457.3342	11/22/2024	2,294.3086	SALE	4,075,640	4,075,640	0	0	Note 0001	50
MESZ4	250	14,627,415	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/10/2024	1,170.1932	11/22/2024	1,088.9000	SALE	1,016,165	1,016,165	0	0	Note 0001	50
UXYZ4	1,000	1,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/10/2024	115.4889	11/22/2024	112.5557	SALE	2,933,190	2,933,190	0	0	Note 0001	1,000
FAZ4	100	30,662,878	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	3,066.2878	11/25/2024	3,421.4730	SALE	(3,551,852)	(3,551,852)	0	0	Note 0001	100
MFSZ4	250	30,845,215	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/01/2024	2,467.6172	11/25/2024	2,302.5836	SALE	2,062,920	2,062,920	0	0	Note 0001	50
MFSZ4	250	30,845,215	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/01/2024	2,467.6172	12/02/2024	2,335.8144	SALE	1,647,535	1,647,535	0	0	Note 0001	50
MFSZ4	250	29,455,633	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2024	2,356.4506	12/02/2024	2,335.8144	SALE	257,952	257,952	0	0	Note 0001	50
NQZ4	250	98,816,495	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	12/04/2024	21,539.5880	SALE	(8,881,445)	(8,881,445)	0	0	Note 0001	20
MESZ4	250	14,276,295	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2024	1,142.1036	12/16/2024	1,102.4000	SALE	496,295	496,295	0	0	Note 0001	50
MESZ4	250	14,048,890	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/31/2024	1,123.9112	12/16/2024	1,102.4000	SALE	268,890	268,890	0	0	Note 0001	50
MESZ4	250	13,579,900	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	11/15/2024	1,086.3920	12/16/2024	1,102.4000	SALE	(200,100)	(200,100)	0	0	Note 0001	50
MFSZ4	250	29,455,633	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2024	2,356.4506	12/16/2024	2,315.9144	SALE	506,703	506,703	0	0	Note 0001	50
MFSZ4	500	58,225,490	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/31/2024	2,329.0196	12/16/2024	2,318.5441	SALE	261,887	261,887	0	0	Note 0001	50
MFSZ4	250	28,694,745	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	11/14/2024	2,295.5796	12/16/2024	2,318.5441	SALE	(287,057)	(287,057)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSZ4	250	28,513,655	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	11/15/2024	2,281.0924	12/16/2024	2,318.5441	SALE	(468,147)	(468,147)	0	0	Note 0001	50
MFSZ4	250	28,528,150	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	11/15/2024	2,282.2520	12/16/2024	2,318.5441	SALE	(453,652)	(453,652)	0	0	Note 0001	50
MFSZ4	250	29,231,685	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/10/2024	2,338.5348	12/16/2024	2,318.5441	SALE	249,883	249,883	0	0	Note 0001	50
NQZ4	1,750	691,715,462	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,763.2989	12/16/2024	21,795.7500	SALE	(71,135,788)	(71,135,788)	0	0	Note 0001	20
NQZ4	250	102,237,515	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/21/2024	20,447.5030	12/16/2024	21,795.7500	SALE	(6,741,235)	(6,741,235)	0	0	Note 0001	20
NQZ4	250	102,835,270	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/15/2024	20,567.0540	12/16/2024	21,795.7500	SALE	(6,143,480)	(6,143,480)	0	0	Note 0001	20
NQZ4	250	107,809,500	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/10/2024	21,561.9000	12/16/2024	21,795.7500	SALE	(1,169,250)	(1,169,250)	0	0	Note 0001	20
FAZ4	1,000	306,628,780	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	3,066.2878	12/16/2024	3,280.1000	SALE	(21,381,220)	(21,381,220)	0	0	Note 0001	100
FAZ4	100	31,309,200	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/23/2024	3,130.9200	12/16/2024	3,280.1000	SALE	(1,491,800)	(1,491,800)	0	0	Note 0001	100
FAZ4	300	101,183,330	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/27/2024	3,372.7777	12/16/2024	3,280.1000	SALE	2,780,330	2,780,330	0	0	Note 0001	100
FAZ4	75	25,347,625	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/27/2024	3,379.6833	12/16/2024	3,280.1000	SALE	746,875	746,875	0	0	Note 0001	100
FAZ4	225	76,042,875	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/27/2024	3,379.6833	12/17/2024	3,279.5000	SALE	2,254,125	2,254,125	0	0	Note 0001	100
FAZ4	100	32,977,210	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/10/2024	3,297.7210	12/17/2024	3,279.5000	SALE	182,210	182,210	0	0	Note 0001	100
UXYH5	1,000	1,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	11/22/2024	112.8138	12/17/2024	113.0938	SALE	(280,000)	(280,000)	0	0	Note 0001	1,000
FAH5	100	33,170,990	S&P 400 MIDCAP MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	3,317.0990	12/20/2024	3,189.1520	SALE	1,279,470	1,279,470	0	0	Note 0001	100
FAH5	100	33,170,990	S&P 400 MIDCAP MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	3,317.0990	12/24/2024	3,176.6560	SALE	1,404,430	1,404,430	0	0	Note 0001	100
NQH5	150	66,276,060	NASDAQ 100 Emini MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2024	22,092.0201	12/24/2024	21,948.2867	SALE	431,200	431,200	0	0	Note 0001	20
UXYH4	1,500	1,500,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	11/27/2023	112.7126	01/11/2024	116.3808	SALE	(5,502,345)	(5,502,345)	0	0	Note 0001	1,000
UXYH4	1,500	1,500,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	11/27/2023	112.7126	01/11/2024	116.7600	SALE	(6,071,115)	(6,071,115)	0	0	Note 0001	1,000
UXYH4	14,510	14,510,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	11/27/2023	112.7126	02/26/2024	113.7181	SALE	(14,590,240)	(14,590,240)	0	0	Note 0001	1,000
UXYH4	7,490	7,490,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	11/27/2023	112.7126	02/27/2024	113.6585	SALE	(7,084,866)	(7,084,866)	0	0	Note 0001	1,000
UXYM4	14,510	14,510,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	02/26/2024	113.8978	05/23/2024	111.9296	SALE	28,558,582	28,558,582	0	0	Note 0001	1,000
UXYM4	7,490	7,490,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	02/27/2024	113.8225	05/23/2024	111.9296	SALE	14,178,196	14,178,196	0	0	Note 0001	1,000
UXYU4	2,500	2,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	05/23/2024	112.4035	06/12/2024	114.2255	SALE	(4,554,975)	(4,554,975)	0	0	Note 0001	1,000
UXYU4	1,000	1,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	05/23/2024	112.4035	07/30/2024	115.2344	SALE	(2,830,880)	(2,830,880)	0	0	Note 0001	1,000
UXYU4	1,000	1,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	05/23/2024	112.4035	07/31/2024	115.4871	SALE	(3,083,630)	(3,083,630)	0	0	Note 0001	1,000
UXYU4	2,000	2,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	05/23/2024	112.4035	08/13/2024	117.8775	SALE	(10,947,900)	(10,947,900)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYU4	5,000	5,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2024	112.4035	08/14/2024	118.1228	SALE	(28,596,600)	(28,596,600)	0	0	Note 0001	1,000
UXYU4	1,500	1,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2024	112.4035	08/16/2024	117.2500	SALE	(7,269,750)	(7,269,750)	0	0	Note 0001	1,000
UXYU4	9,000	9,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2024	112.4035	08/27/2024	117.8762	SALE	(49,254,030)	(49,254,030)	0	0	Note 0001	1,000
UXYZ4	1,500	1,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	118.1965	09/25/2024	118.6055	SALE	(613,575)	(613,575)	0	0	Note 0001	1,000
UXYZ4	1,500	1,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	118.1965	11/07/2024	113.0785	SALE	7,676,970	7,676,970	0	0	Note 0001	1,000
UXYZ4	1,500	1,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	118.1965	11/07/2024	113.3763	SALE	7,230,300	7,230,300	0	0	Note 0001	1,000
UXYZ4	2,000	2,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	118.1965	11/19/2024	112.8403	SALE	10,712,360	10,712,360	0	0	Note 0001	1,000
UXYZ4	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/27/2024	118.1965	11/22/2024	112.5340	SALE	14,156,125	14,156,125	0	0	Note 0001	1,000
UXYH5	1,500	1,500,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	112.7933	11/27/2024	114.3476	SALE	(2,331,570)	(2,331,570)	0	0	Note 0001	1,000
UXYH5	1,000	1,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	112.7933	12/19/2024	111.5012	SALE	1,292,050	1,292,050	0	0	Note 0001	1,000
UXYH4	2,500	2,500,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	112.9176	01/02/2024	117.0109	SALE	(10,233,450)	(10,233,450)	0	0	Note 0001	1,000
UXYH4	8,500	8,500,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	112.9176	01/24/2024	115.3540	SALE	(20,709,740)	(20,709,740)	0	0	Note 0001	1,000
UXYH4	4,000	4,000,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	112.9176	02/16/2024	113.5629	SALE	(2,581,160)	(2,581,160)	0	0	Note 0001	1,000
UXYH4	3,000	3,000,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	112.9176	02/20/2024	113.9828	SALE	(3,195,780)	(3,195,780)	0	0	Note 0001	1,000
UXYH4	1,500	1,500,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	112.9176	02/22/2024	113.4245	SALE	(760,365)	(760,365)	0	0	Note 0001	1,000
UXYH4	20,500	20,500,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2023	112.9176	02/23/2024	113.9774	SALE	(21,726,925)	(21,726,925)	0	0	Note 0001	1,000
UXYH4	8,569	8,569,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/28/2023	113.2650	02/23/2024	113.9774	SALE	(6,104,727)	(6,104,727)	0	0	Note 0001	1,000
UXYH4	31,431	31,431,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/28/2023	113.2650	02/26/2024	113.7950	SALE	(16,659,059)	(16,659,059)	0	0	Note 0001	1,000
UXYH4	3,000	3,000,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/05/2024	115.0059	02/26/2024	113.7950	SALE	3,632,580	3,632,580	0	0	Note 0001	1,000
UXYH4	3,000	3,000,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/08/2024	114.9123	02/26/2024	113.7950	SALE	3,351,750	3,351,750	0	0	Note 0001	1,000
UXYH4	2,000	2,000,000	10-YEAR TREASURY NOTE MAR 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/09/2024	114.6780	02/26/2024	113.7950	SALE	1,766,020	1,766,020	0	0	Note 0001	1,000
UXYM4	8,000	8,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	03/27/2024	114.5092	SALE	(2,807,840)	(2,807,840)	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	04/16/2024	110.4531	SALE	7,410,160	7,410,160	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	04/17/2024	110.9822	SALE	6,352,060	6,352,060	0	0	Note 0001	1,000
UXYM4	1,500	1,500,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	04/17/2024	111.1406	SALE	4,526,370	4,526,370	0	0	Note 0001	1,000
UXYM4	1,500	1,500,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	04/19/2024	110.8281	SALE	4,995,120	4,995,120	0	0	Note 0001	1,000
UXYM4	7,000	7,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	04/24/2024	110.4935	SALE	25,652,830	25,652,830	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYM4	7,069	7,069,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2024	114.1582	05/24/2024	111.9025	SALE	15,945,331	15,945,331	0	0	Note 0001	1,000
UXYM4	17,431	17,431,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	113.9732	05/24/2024	111.9025	SALE	36,094,197	36,094,197	0	0	Note 0001	1,000
UXYM4	16,000	16,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	113.9732	05/28/2024	111.8766	SALE	33,545,760	33,545,760	0	0	Note 0001	1,000
UXYM4	6,000	6,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/26/2024	113.9732	05/29/2024	110.8321	SALE	18,846,960	18,846,960	0	0	Note 0001	1,000
UXYU4	1,000	1,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	05/29/2024	111.1094	SALE	1,265,100	1,265,100	0	0	Note 0001	1,000
UXYU4	5,000	5,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	05/30/2024	111.6789	SALE	3,478,100	3,478,100	0	0	Note 0001	1,000
UXYU4	1,000	1,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/30/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	05/30/2024	111.7031	SALE	671,350	671,350	0	0	Note 0001	1,000
UXYU4	1,000	1,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	06/03/2024	113.0000	SALE	(625,520)	(625,520)	0	0	Note 0001	1,000
DMM4	750	144,933,850	Dow Jones Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/03/2024	38,649.0267	06/17/2024	38,605.0000	SALE	165,100	165,100	0	0	Note 0001	5
DMM4	500	97,143,855	Dow Jones Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/05/2024	38,857.5420	06/17/2024	38,605.0000	SALE	631,355	631,355	0	0	Note 0001	5
DMM4	1,250	243,008,850	Dow Jones Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/05/2024	38,881.4160	06/17/2024	38,605.0000	SALE	1,727,600	1,727,600	0	0	Note 0001	5
DMM4	1,500	292,066,735	Dow Jones Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/06/2024	38,942.2313	06/17/2024	38,605.0000	SALE	2,529,235	2,529,235	0	0	Note 0001	5
DMM4	1,500	292,138,940	Dow Jones Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/06/2024	38,951.8587	06/17/2024	38,605.0000	SALE	2,601,440	2,601,440	0	0	Note 0001	5
UXYU4	6,500	6,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	06/26/2024	113.8086	SALE	(9,321,585)	(9,321,585)	0	0	Note 0001	1,000
DMU4	250	48,763,140	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	07/01/2024	39,514.8040	SALE	(630,365)	(630,365)	0	0	Note 0001	5
UXYU4	1,500	1,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	07/05/2024	114.0318	SALE	(2,485,995)	(2,485,995)	0	0	Note 0001	1,000
UXYU4	1,000	1,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	07/10/2024	113.8882	SALE	(1,513,740)	(1,513,740)	0	0	Note 0001	1,000
DMU4	250	48,763,140	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	07/15/2024	40,598.2240	SALE	(1,984,640)	(1,984,640)	0	0	Note 0001	5
UXYU4	7,500	7,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2024	112.3745	07/24/2024	114.6284	SALE	(16,904,250)	(16,904,250)	0	0	Note 0001	1,000
UXYU4	2,000	2,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	112.3532	08/05/2024	118.7695	SALE	(12,832,540)	(12,832,540)	0	0	Note 0001	1,000
UXYU4	2,500	2,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	112.3532	08/09/2024	117.0194	SALE	(11,665,600)	(11,665,600)	0	0	Note 0001	1,000
DMU4	250	48,763,140	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	08/13/2024	39,910.6760	SALE	(1,125,205)	(1,125,205)	0	0	Note 0001	5
DMU4	250	48,763,140	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	08/16/2024	40,685.5640	SALE	(2,093,815)	(2,093,815)	0	0	Note 0001	5
DMU4	250	48,763,140	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	08/20/2024	40,959.5320	SALE	(2,436,275)	(2,436,275)	0	0	Note 0001	5
UXYU4	11,500	11,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/28/2024	112.3532	08/26/2024	118.0251	SALE	(65,226,275)	(65,226,275)	0	0	Note 0001	1,000
DMU4	250	48,763,140	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	09/12/2024	41,063.4480	SALE	(2,566,170)	(2,566,170)	0	0	Note 0001	5
DMU4	4,000	780,210,247	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/17/2024	39,010.5124	09/16/2024	41,427.0000	SALE	(48,329,753)	(48,329,753)	0	0	Note 0001	5

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DMU4	250	50,628,810	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	07/19/2024	40,503.0480	09/16/2024	41,427.0000	SALE	(1,154,940)	(1,154,940)	0	0	Note 0001	5
DMU4	250	49,486,850	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/02/2024	39,589.4800	09/16/2024	41,427.0000	SALE	(2,296,900)	(2,296,900)	0	0	Note 0001	5
DMU4	500	96,961,180	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/05/2024	38,784.4720	09/16/2024	41,427.0000	SALE	(6,606,320)	(6,606,320)	0	0	Note 0001	5
DMU4	250	51,240,280	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/04/2024	40,992.2240	09/16/2024	41,427.0000	SALE	(543,470)	(543,470)	0	0	Note 0001	5
DMU4	250	50,999,565	Dow Jones Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/06/2024	40,799.6520	09/16/2024	41,427.0000	SALE	(784,185)	(784,185)	0	0	Note 0001	5
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	09/19/2024	42,426.6440	SALE	(753,895)	(753,895)	0	0	Note 0001	5
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	09/26/2024	42,503.9480	SALE	(850,525)	(850,525)	0	0	Note 0001	5
UXYZ4	1,500	1,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.3399	10/01/2024	119.2515	SALE	(1,367,400)	(1,367,400)	0	0	Note 0001	1,000
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	10/08/2024	42,377.5360	SALE	(692,510)	(692,510)	0	0	Note 0001	5
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	10/14/2024	43,163.0200	SALE	(1,674,365)	(1,674,365)	0	0	Note 0001	5
UXYZ4	4,000	4,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.3399	10/30/2024	114.0746	SALE	17,061,040	17,061,040	0	0	Note 0001	1,000
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	11/06/2024	43,691.8520	SALE	(2,335,405)	(2,335,405)	0	0	Note 0001	5
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	11/07/2024	43,894.1680	SALE	(2,588,300)	(2,588,300)	0	0	Note 0001	5
UXYZ4	6,000	6,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.3399	11/21/2024	112.4587	SALE	35,287,020	35,287,020	0	0	Note 0001	1,000
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	11/25/2024	44,885.6960	SALE	(3,827,710)	(3,827,710)	0	0	Note 0001	5
UXYH5	3,000	3,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/21/2024	112.7182	12/04/2024	114.5653	SALE	(5,541,120)	(5,541,120)	0	0	Note 0001	1,000
UXYH5	1,500	1,500,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/21/2024	112.7182	12/04/2024	114.8582	SALE	(3,210,000)	(3,210,000)	0	0	Note 0001	1,000
DMZ4	250	52,279,410	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	12/04/2024	45,147.9440	SALE	(4,155,520)	(4,155,520)	0	0	Note 0001	5
DMZ4	3,500	731,911,743	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/16/2024	41,823.5282	12/16/2024	43,866.0000	SALE	(35,743,257)	(35,743,257)	0	0	Note 0001	5
DMZ4	250	52,817,430	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/03/2024	42,253.9440	12/16/2024	43,866.0000	SALE	(2,015,070)	(2,015,070)	0	0	Note 0001	5
DMZ4	250	53,240,710	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	10/23/2024	42,592.5680	12/16/2024	43,866.0000	SALE	(1,591,790)	(1,591,790)	0	0	Note 0001	5
DMZ4	250	54,562,585	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/15/2024	43,650.0680	12/16/2024	43,866.0000	SALE	(269,915)	(269,915)	0	0	Note 0001	5
DMZ4	500	112,484,350	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/27/2024	44,993.7400	12/16/2024	43,866.0000	SALE	2,819,350	2,819,350	0	0	Note 0001	5
DMZ4	250	55,590,470	Dow Jones Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/09/2024	44,472.3760	12/16/2024	43,866.0000	SALE	757,970	757,970	0	0	Note 0001	5
DMH5	100	22,176,471	Dow Jones Emini MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	12/16/2024	44,352.9410	12/24/2024	43,549.1000	SALE	401,921	401,921	0	0	Note 0001	5
UXYH5	1,500	1,500,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/21/2024	112.7182	12/27/2024	110.8906	SALE	2,741,415	2,741,415	0	0	Note 0001	1,000
MESH4	1,000	49,398,333	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	987.9667	01/02/2024	1,019.1550	SALE	(1,559,417)	(1,559,417)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSH4	500	54,192,500	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	01/23/2024	2,199.0192	SALE	(782,980)	(782,980)	0	0	Note 0001	50
MFSH4	500	54,192,500	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	01/24/2024	2,224.5570	SALE	(1,421,425)	(1,421,425)	0	0	Note 0001	50
MESH4	500	24,699,167	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	987.9667	01/24/2024	993.7854	SALE	(145,468)	(145,468)	0	0	Note 0001	50
MESH4	500	24,699,167	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	987.9667	01/29/2024	995.2792	SALE	(182,813)	(182,813)	0	0	Note 0001	50
MESH4	500	24,699,167	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	987.9667	02/02/2024	987.1304	SALE	20,907	20,907	0	0	Note 0001	50
MFSH4	500	54,192,500	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	02/02/2024	2,234.6236	SALE	(1,673,090)	(1,673,090)	0	0	Note 0001	50
MESH4	500	24,699,167	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	987.9667	02/08/2024	1,004.3306	SALE	(409,098)	(409,098)	0	0	Note 0001	50
MESH4	500	25,384,225	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/19/2023	1,015.3690	02/09/2024	1,007.5094	SALE	196,490	196,490	0	0	Note 0001	50
MFSH4	500	54,192,500	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	02/09/2024	2,234.6756	SALE	(1,674,390)	(1,674,390)	0	0	Note 0001	50
MFSH4	500	54,192,500	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	02/16/2024	2,258.1328	SALE	(2,260,820)	(2,260,820)	0	0	Note 0001	50
MESH4	500	24,995,210	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/20/2023	999.8084	02/16/2024	1,021.2178	SALE	(535,235)	(535,235)	0	0	Note 0001	50
MFSH4	500	54,192,500	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	02/22/2024	2,290.2410	SALE	(3,063,525)	(3,063,525)	0	0	Note 0001	50
MFSH4	1,000	108,385,000	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	03/08/2024	2,360.8011	SALE	(9,655,055)	(9,655,055)	0	0	Note 0001	50
MESH4	500	25,083,570	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/20/2023	1,003.3428	03/11/2024	1,040.9147	SALE	(939,296)	(939,296)	0	0	Note 0001	50
MESH4	1,000	50,564,365	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/21/2023	1,011.2873	03/11/2024	1,040.9147	SALE	(1,481,368)	(1,481,368)	0	0	Note 0001	50
MESH4	500	25,588,585	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/27/2023	1,023.5434	03/11/2024	1,040.9147	SALE	(434,281)	(434,281)	0	0	Note 0001	50
MESH4	500	25,644,995	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/27/2023	1,025.7998	03/11/2024	1,040.9147	SALE	(377,871)	(377,871)	0	0	Note 0001	50
MESH4	500	25,819,275	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2023	1,032.7710	03/11/2024	1,040.9147	SALE	(203,591)	(203,591)	0	0	Note 0001	50
MESH4	500	25,851,925	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2023	1,034.0770	03/11/2024	1,040.9147	SALE	(170,941)	(170,941)	0	0	Note 0001	50
MESH4	1,000	51,570,515	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	1,031.4103	03/11/2024	1,040.9147	SALE	(475,218)	(475,218)	0	0	Note 0001	50
MESH4	1,000	51,653,565	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	1,033.0713	03/11/2024	1,040.9147	SALE	(392,168)	(392,168)	0	0	Note 0001	50
MESH4	1,000	51,763,730	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	1,035.2746	03/11/2024	1,040.9147	SALE	(282,003)	(282,003)	0	0	Note 0001	50
MESH4	500	24,695,690	MSCI EM MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/01/2024	987.8276	03/11/2024	1,040.9147	SALE	(1,327,176)	(1,327,176)	0	0	Note 0001	50
MFSH4	2,000	216,770,000	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/11/2023	2,167.7000	03/11/2024	2,326.6621	SALE	(15,896,210)	(15,896,210)	0	0	Note 0001	50
MFSH4	1,000	111,079,650	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/19/2023	2,221.5930	03/11/2024	2,326.6621	SALE	(5,253,455)	(5,253,455)	0	0	Note 0001	50
MFSH4	1,000	110,381,985	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/20/2023	2,207.6397	03/11/2024	2,326.6621	SALE	(5,951,120)	(5,951,120)	0	0	Note 0001	50
MFSH4	1,000	110,628,890	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/20/2023	2,212.5778	03/11/2024	2,326.6621	SALE	(5,704,215)	(5,704,215)	0	0	Note 0001	50
MFSH4	1,500	166,763,255	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/21/2023	2,223.5101	03/11/2024	2,326.6621	SALE	(7,736,402)	(7,736,402)	0	0	Note 0001	50
MFSH4	500	56,337,195	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/27/2023	2,253.4878	03/11/2024	2,326.6621	SALE	(1,829,358)	(1,829,358)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSH4	1,000	112,799,630	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/27/2023	2,255.9926	03/11/2024	2,326.6621	SALE	(3,533,475)	(3,533,475)	0	0	Note 0001	50
MFSH4	1,000	112,566,220	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2023	2,251.3244	03/11/2024	2,326.6621	SALE	(3,766,885)	(3,766,885)	0	0	Note 0001	50
MFSH4	1,000	112,797,870	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2023	2,255.9574	03/11/2024	2,326.6621	SALE	(3,535,235)	(3,535,235)	0	0	Note 0001	50
MFSH4	2,000	224,907,150	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	2,249.0715	03/11/2024	2,326.6621	SALE	(7,759,060)	(7,759,060)	0	0	Note 0001	50
MFSH4	2,000	225,319,355	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	2,253.1936	03/11/2024	2,326.6621	SALE	(7,346,855)	(7,346,855)	0	0	Note 0001	50
MFSH4	1,000	112,938,750	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	2,258.7750	03/11/2024	2,326.6621	SALE	(3,394,355)	(3,394,355)	0	0	Note 0001	50
MFSH4	1,000	112,938,750	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/29/2023	2,258.7750	03/12/2024	2,334.1570	SALE	(3,769,100)	(3,769,100)	0	0	Note 0001	50
MFSH4	500	55,204,885	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/03/2024	2,208.1954	03/12/2024	2,334.1570	SALE	(3,149,040)	(3,149,040)	0	0	Note 0001	50
MFSH4	500	57,415,950	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/05/2024	2,296.6380	03/12/2024	2,334.1570	SALE	(937,975)	(937,975)	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	03/21/2024	2,363.7342	SALE	(839,053)	(839,053)	0	0	Note 0001	50
MESM4	500	26,217,866	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	03/21/2024	1,055.2874	SALE	(164,319)	(164,319)	0	0	Note 0001	50
MESM4	500	26,217,866	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	04/01/2024	1,050.8718	SALE	(53,929)	(53,929)	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	04/05/2024	2,328.6838	SALE	37,207	37,207	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	04/23/2024	2,291.4212	SALE	968,772	968,772	0	0	Note 0001	50
MESM4	500	26,217,866	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	04/23/2024	1,029.3968	SALE	482,946	482,946	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	04/26/2024	2,290.8808	SALE	982,282	982,282	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	05/03/2024	2,314.6168	SALE	388,883	388,883	0	0	Note 0001	50
MESM4	500	26,217,866	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	05/03/2024	1,078.9820	SALE	(756,684)	(756,684)	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	05/13/2024	2,353.5914	SALE	(585,483)	(585,483)	0	0	Note 0001	50
MESM4	500	26,217,866	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	05/15/2024	1,100.0860	SALE	(1,284,284)	(1,284,284)	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	05/20/2024	2,391.6652	SALE	(1,537,328)	(1,537,328)	0	0	Note 0001	50
MFSM4	1,000	116,508,605	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	06/05/2024	2,389.7741	SALE	(2,980,100)	(2,980,100)	0	0	Note 0001	50
MFSM4	500	58,254,303	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	06/06/2024	2,397.4188	SALE	(1,681,168)	(1,681,168)	0	0	Note 0001	50
MESM4	500	26,217,866	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	06/17/2024	1,082.7764	SALE	(851,544)	(851,544)	0	0	Note 0001	50
MESM4	4,000	209,742,931	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	1,048.7147	06/17/2024	1,076.4731	SALE	(5,551,684)	(5,551,684)	0	0	Note 0001	50
MESM4	500	25,618,030	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/15/2024	1,024.7212	06/17/2024	1,076.4731	SALE	(1,293,797)	(1,293,797)	0	0	Note 0001	50
MESM4	500	25,217,065	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/17/2024	1,008.6826	06/17/2024	1,076.4731	SALE	(1,694,762)	(1,694,762)	0	0	Note 0001	50
MESM4	500	26,720,385	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/03/2024	1,068.8154	06/17/2024	1,076.4731	SALE	(191,442)	(191,442)	0	0	Note 0001	50
MESM4	1,000	52,351,880	MSCI EM JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/04/2024	1,047.0376	06/17/2024	1,076.4731	SALE	(1,471,774)	(1,471,774)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSM4	10,000	1,165,086,050	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/11/2024	2,330.1721	06/17/2024	2,306.3298	SALE	11,921,174	11,921,174	0	0	Note 0001	50
MFSM4	2,000	233,773,200	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/12/2024	2,337.7320	06/17/2024	2,306.3298	SALE	3,140,225	3,140,225	0	0	Note 0001	50
MFSM4	500	56,651,685	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/15/2024	2,266.0674	06/17/2024	2,306.3298	SALE	(1,006,559)	(1,006,559)	0	0	Note 0001	50
MFSM4	500	56,673,285	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/15/2024	2,266.9314	06/17/2024	2,306.3298	SALE	(984,959)	(984,959)	0	0	Note 0001	50
MFSM4	500	55,957,980	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/17/2024	2,238.3192	06/17/2024	2,306.3298	SALE	(1,700,264)	(1,700,264)	0	0	Note 0001	50
MFSM4	500	56,578,925	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/01/2024	2,263.1570	06/17/2024	2,306.3298	SALE	(1,079,319)	(1,079,319)	0	0	Note 0001	50
MFSM4	500	58,650,640	MSCI EAFE JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/30/2024	2,346.0256	06/17/2024	2,306.3298	SALE	992,396	992,396	0	0	Note 0001	50
MESU4	500	27,075,192	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	07/01/2024	1,091.3000	SALE	(207,308)	(207,308)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	07/01/2024	1,089.7196	SALE	(83,899)	(83,899)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	07/02/2024	1,093.4000	SALE	(129,904)	(129,904)	0	0	Note 0001	50
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	07/05/2024	2,391.9796	SALE	(753,489)	(753,489)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	07/12/2024	1,136.5456	SALE	(669,224)	(669,224)	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	07/15/2024	2,423.8860	SALE	(2,304,639)	(2,304,639)	0	0	Note 0001	50
MESU4	500	27,075,192	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/01/2024	1,092.9920	SALE	(249,608)	(249,608)	0	0	Note 0001	50
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/01/2024	2,361.4448	SALE	(371,804)	(371,804)	0	0	Note 0001	50
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/09/2024	2,299.2720	SALE	405,356	405,356	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/09/2024	1,068.5000	SALE	181,346	181,346	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/13/2024	1,082.1000	SALE	11,346	11,346	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/13/2024	2,330.4924	SALE	30,201	30,201	0	0	Note 0001	50
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/15/2024	2,377.1120	SALE	(567,644)	(567,644)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/15/2024	1,091.1084	SALE	(101,259)	(101,259)	0	0	Note 0001	50
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/15/2024	2,372.8692	SALE	(514,609)	(514,609)	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/16/2024	2,385.0946	SALE	(1,334,854)	(1,334,854)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/16/2024	1,103.0508	SALE	(250,539)	(250,539)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/20/2024	1,109.6824	SALE	(333,434)	(333,434)	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/20/2024	2,411.8374	SALE	(2,003,424)	(2,003,424)	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/23/2024	2,456.1432	SALE	(3,111,069)	(3,111,069)	0	0	Note 0001	50
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/26/2024	2,444.2396	SALE	(1,406,739)	(1,406,739)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	08/26/2024	1,103.7588	SALE	(259,389)	(259,389)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSU4	250	29,146,256	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	08/30/2024	2,458.3164	SALE	(1,582,699)	(1,582,699)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	09/13/2024	1,084.8812	SALE	(23,419)	(23,419)	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	09/13/2024	2,409.5456	SALE	(1,946,129)	(1,946,129)	0	0	Note 0001	50
MFSU4	500	58,292,511	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	09/16/2024	2,427.8750	SALE	(2,404,364)	(2,404,364)	0	0	Note 0001	50
MESU4	250	13,537,596	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	09/16/2024	1,089.0300	SALE	(75,279)	(75,279)	0	0	Note 0001	50
MESU4	2,750	148,913,558	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	1,083.0077	09/16/2024	1,086.4482	SALE	(473,067)	(473,067)	0	0	Note 0001	50
MESU4	250	13,671,615	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	07/19/2024	1,093.7292	09/16/2024	1,086.4482	SALE	91,013	91,013	0	0	Note 0001	50
MESU4	250	13,426,710	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	07/24/2024	1,074.1368	09/16/2024	1,086.4482	SALE	(153,892)	(153,892)	0	0	Note 0001	50
MESU4	500	26,430,165	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/02/2024	1,057.2066	09/16/2024	1,086.4482	SALE	(731,040)	(731,040)	0	0	Note 0001	50
MESU4	500	25,148,930	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/05/2024	1,005.9572	09/16/2024	1,086.4482	SALE	(2,012,275)	(2,012,275)	0	0	Note 0001	50
MESU4	250	13,017,615	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/07/2024	1,041.4092	09/16/2024	1,086.4482	SALE	(562,987)	(562,987)	0	0	Note 0001	50
MESU4	250	13,473,435	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/03/2024	1,077.8748	09/16/2024	1,086.4482	SALE	(107,167)	(107,167)	0	0	Note 0001	50
MESU4	250	13,481,765	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/04/2024	1,078.5412	09/16/2024	1,086.4482	SALE	(98,837)	(98,837)	0	0	Note 0001	50
MESU4	250	13,488,905	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/05/2024	1,079.1124	09/16/2024	1,086.4482	SALE	(91,697)	(91,697)	0	0	Note 0001	50
MESU4	250	13,351,225	MSCI EM SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/06/2024	1,068.0980	09/16/2024	1,086.4482	SALE	(229,377)	(229,377)	0	0	Note 0001	50
MFSU4	8,000	932,680,176	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	09/16/2024	2,420.6551	SALE	(35,581,854)	(35,581,854)	0	0	Note 0001	50
MFSU4	1,250	145,731,278	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/17/2024	2,331.7004	09/17/2024	2,423.5514	SALE	(5,740,685)	(5,740,685)	0	0	Note 0001	50
MFSU4	500	59,555,345	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	07/18/2024	2,382.2138	09/17/2024	2,423.5514	SALE	(1,033,440)	(1,033,440)	0	0	Note 0001	50
MFSU4	500	58,769,835	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	07/24/2024	2,350.7934	09/17/2024	2,423.5514	SALE	(1,818,950)	(1,818,950)	0	0	Note 0001	50
MFSU4	750	85,442,770	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/02/2024	2,278.4739	09/17/2024	2,423.5514	SALE	(5,440,408)	(5,440,408)	0	0	Note 0001	50
MFSU4	1,000	110,050,400	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/05/2024	2,201.0080	09/17/2024	2,423.5514	SALE	(11,127,170)	(11,127,170)	0	0	Note 0001	50
MFSU4	250	27,930,065	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/05/2024	2,234.4052	09/17/2024	2,423.5514	SALE	(2,364,328)	(2,364,328)	0	0	Note 0001	50
MFSU4	500	56,366,645	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/07/2024	2,254.6658	09/17/2024	2,423.5514	SALE	(4,222,140)	(4,222,140)	0	0	Note 0001	50
MFSU4	750	90,496,125	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/03/2024	2,413.2300	09/17/2024	2,423.5514	SALE	(387,053)	(387,053)	0	0	Note 0001	50
MFSU4	500	60,021,570	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/05/2024	2,400.8628	09/17/2024	2,423.5514	SALE	(567,215)	(567,215)	0	0	Note 0001	50
MFSU4	250	29,861,510	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/06/2024	2,388.9208	09/17/2024	2,423.5514	SALE	(432,883)	(432,883)	0	0	Note 0001	50
MFSU4	500	58,964,325	MSCI EAFE SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/11/2024	2,358.5730	09/17/2024	2,423.5514	SALE	(1,624,460)	(1,624,460)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	09/19/2024	1,116.0080	SALE	(222,680)	(222,680)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	09/19/2024	2,473.9640	SALE	(411,362)	(411,362)	0	0	Note 0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	09/19/2024	1,123.7616	SALE	(319,600)	(319,600)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	09/19/2024	2,479.6052	SALE	(481,877)	(481,877)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	09/24/2024	1,167.5880	SALE	(867,430)	(867,430)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	09/24/2024	2,473.6184	SALE	(407,042)	(407,042)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	09/26/2024	1,192.1800	SALE	(1,174,830)	(1,174,830)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	09/26/2024	2,502.9548	SALE	(773,747)	(773,747)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	09/27/2024	2,513.2244	SALE	(902,117)	(902,117)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	09/27/2024	1,195.9208	SALE	(1,221,590)	(1,221,590)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	10/04/2024	1,191.4896	SALE	(1,166,200)	(1,166,200)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	10/04/2024	1,193.6784	SALE	(1,193,560)	(1,193,560)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	10/04/2024	2,452.7208	SALE	(145,822)	(145,822)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	10/09/2024	2,437.0240	SALE	50,388	50,388	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	10/14/2024	1,174.2360	SALE	(950,530)	(950,530)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	10/14/2024	2,453.1596	SALE	(151,307)	(151,307)	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	10/28/2024	1,147.2096	SALE	(612,700)	(612,700)	0	0	Note 0001	50
MFSZ4	500	61,026,377	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	10/28/2024	2,388.2960	SALE	1,318,977	1,318,977	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	11/05/2024	2,373.7776	SALE	840,968	840,968	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	11/06/2024	1,127.8984	SALE	(371,310)	(371,310)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	11/06/2024	2,332.6816	SALE	1,354,668	1,354,668	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	11/06/2024	2,342.4368	SALE	1,232,728	1,232,728	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	11/06/2024	2,339.9584	SALE	1,263,708	1,263,708	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	11/07/2024	1,157.5000	SALE	(741,330)	(741,330)	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	11/08/2024	2,337.1944	SALE	1,298,258	1,298,258	0	0	Note 0001	50
MFSZ4	250	30,513,188	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	12/04/2024	2,351.0024	SALE	1,125,658	1,125,658	0	0	Note 0001	50
MESZ4	250	13,727,420	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	12/04/2024	1,099.2308	SALE	(12,965)	(12,965)	0	0	Note 0001	50
MFSZ4	4,000	488,211,015	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	2,441.0551	12/16/2024	2,321.3674	SALE	23,937,542	23,937,542	0	0	Note 0001	50
MFSZ4	6,750	824,689,100	MSCI EAFE DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/17/2024	2,443.5233	12/16/2024	2,321.3674	SALE	41,227,614	41,227,614	0	0	Note 0001	50
MESZ4	2,500	137,274,205	MSCI EM DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/16/2024	1,098.1936	12/16/2024	1,103.4553	SALE	(657,705)	(657,705)	0	0	Note 0001	50
MFSH5	250	29,283,110	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2024	2,342.6488	12/20/2024	2,271.7368	SALE	886,400	886,400	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MESH5	250	13,921,816	MSCI EM MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2024	1,113.7453	12/20/2024	1,091.0952	SALE	283,126	283,126	0	0	Note 0001	50
MESH5	250	13,921,816	MSCI EM MAR 2025	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2024	1,113.7453	12/24/2024	1,095.6620	SALE	226,041	226,041	0	0	Note 0001	50
MFSH5	250	29,283,110	MSCI EAFE MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/21/2025	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2024	2,342.6488	12/24/2024	2,277.1212	SALE	819,095	819,095	0	0	Note 0001	50
RTYM4	500	49,637,225	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/15/2024	1,985.4890	05/07/2024	2,081.4558	SALE	(2,399,170)	(2,399,170)	0	0	Note 0001	50
UXYM4	1,000	1,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/08/2024	115.6719	05/23/2024	111.8552	SALE	3,816,660	3,816,660	0	0	Note 0001	1,000
UXYM4	1,500	1,500,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/08/2024	115.6875	05/23/2024	111.8552	SALE	5,748,420	5,748,420	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/14/2024	113.7581	05/23/2024	111.8552	SALE	3,805,740	3,805,740	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/15/2024	113.6193	05/23/2024	111.8552	SALE	3,528,220	3,528,220	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/18/2024	113.3432	05/23/2024	111.8552	SALE	2,975,860	2,975,860	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/22/2024	114.4219	05/23/2024	111.8552	SALE	5,133,320	5,133,320	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	04/05/2024	113.0147	05/23/2024	111.8552	SALE	2,319,000	2,319,000	0	0	Note 0001	1,000
UXYM4	2,000	2,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	04/08/2024	112.5000	05/23/2024	111.8552	SALE	1,289,560	1,289,560	0	0	Note 0001	1,000
UXYM4	1,000	1,000,000	10-YEAR TREASURY NOTE JUNE 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/30/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	04/08/2024	112.5313	05/23/2024	111.8552	SALE	676,030	676,030	0	0	Note 0001	1,000
RTYM4	500	49,637,225	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/15/2024	1,985.4890	06/17/2024	2,008.0000	SALE	(562,775)	(562,775)	0	0	Note 0001	50
RTYM4	500	49,630,375	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/16/2024	1,985.2150	06/17/2024	2,008.0000	SALE	(569,625)	(569,625)	0	0	Note 0001	50
RTYM4	500	49,222,250	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/17/2024	1,968.8900	06/17/2024	2,008.0000	SALE	(977,750)	(977,750)	0	0	Note 0001	50
RTYM4	500	49,638,875	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/01/2024	1,985.5550	06/17/2024	2,008.0000	SALE	(561,125)	(561,125)	0	0	Note 0001	50
RTYM4	500	51,443,355	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/30/2024	2,057.7342	06/17/2024	2,008.0000	SALE	1,243,355	1,243,355	0	0	Note 0001	50
RTYU4	500	50,738,343	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.5337	08/01/2024	2,254.7570	SALE	(5,630,583)	(5,630,583)	0	0	Note 0001	50
NQU4	250	99,022,100	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/18/2024	19,804.4200	08/09/2024	18,619.8520	SALE	5,922,840	5,922,840	0	0	Note 0001	20
RTYU4	500	50,738,343	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.5337	08/16/2024	2,142.0742	SALE	(2,813,513)	(2,813,513)	0	0	Note 0001	50
RTYU4	500	50,738,343	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.5337	08/16/2024	2,151.6092	SALE	(3,051,888)	(3,051,888)	0	0	Note 0001	50
RTYU4	500	50,738,343	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.5337	08/20/2024	2,167.8828	SALE	(3,458,728)	(3,458,728)	0	0	Note 0001	50
UXYU4	15,500	15,500,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/23/2024	112.3330	08/26/2024	118.1361	SALE	(89,947,895)	(89,947,895)	0	0	Note 0001	1,000
UXYU4	2,000	2,000,000	10-YEAR TREASURY NOTE SEP 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/20/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	07/15/2024	114.5313	08/26/2024	118.1361	SALE	(7,209,760)	(7,209,760)	0	0	Note 0001	1,000
RTYU4	500	50,738,343	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.5337	08/26/2024	2,227.6480	SALE	(4,952,858)	(4,952,858)	0	0	Note 0001	50
RTYU4	500	51,214,345	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/01/2024	2,048.5738	08/30/2024	2,222.1040	SALE	(4,338,255)	(4,338,255)	0	0	Note 0001	50
UXYZ4	4,500	4,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	08/26/2024	118.4501	09/11/2024	120.1338	SALE	(7,576,515)	(7,576,515)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYU4	250	27,533,080	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/19/2024	2,202.6464	09/13/2024	2,178.9455	SALE	296,262	296,262	0	0	Note 0001	50
RTYU4	500	55,376,235	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/19/2024	2,215.0494	09/13/2024	2,178.9455	SALE	902,598	902,598	0	0	Note 0001	50
FAU4	100	30,910,080	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/18/2024	3,091.0080	09/16/2024	3,037.7000	SALE	533,080	533,080	0	0	Note 0001	100
FAU4	100	30,370,710	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/24/2024	3,037.0710	09/16/2024	3,037.7000	SALE	(6,290)	(6,290)	0	0	Note 0001	100
FAU4	100	28,126,150	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/05/2024	2,812.6150	09/16/2024	3,037.7000	SALE	(2,250,850)	(2,250,850)	0	0	Note 0001	100
FAU4	100	28,790,440	S&P 400 MIDCAP SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/05/2024	2,879.0440	09/16/2024	3,037.7000	SALE	(1,586,560)	(1,586,560)	0	0	Note 0001	100
NQU4	250	98,501,605	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/19/2024	19,700.3210	09/16/2024	19,440.8650	SALE	1,297,280	1,297,280	0	0	Note 0001	20
NQU4	250	96,165,205	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/24/2024	19,233.0410	09/16/2024	19,530.2500	SALE	(1,486,045)	(1,486,045)	0	0	Note 0001	20
NQU4	250	94,967,505	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/30/2024	18,993.5010	09/16/2024	19,530.2500	SALE	(2,683,745)	(2,683,745)	0	0	Note 0001	20
NQU4	250	92,769,160	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/02/2024	18,553.8320	09/16/2024	19,530.2500	SALE	(4,882,090)	(4,882,090)	0	0	Note 0001	20
NQU4	500	176,297,690	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/05/2024	17,629.7690	09/16/2024	19,530.2500	SALE	(19,004,810)	(19,004,810)	0	0	Note 0001	20
NQU4	250	89,836,875	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/05/2024	17,967.3750	09/16/2024	19,530.2500	SALE	(7,814,375)	(7,814,375)	0	0	Note 0001	20
NQU4	250	89,829,985	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/07/2024	17,965.9970	09/16/2024	19,530.2500	SALE	(7,821,265)	(7,821,265)	0	0	Note 0001	20
NQU4	250	97,097,790	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/29/2024	19,419.5580	09/16/2024	19,530.2500	SALE	(553,460)	(553,460)	0	0	Note 0001	20
NQU4	250	94,878,305	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/03/2024	18,975.6610	09/16/2024	19,530.2500	SALE	(2,772,945)	(2,772,945)	0	0	Note 0001	20
NQU4	250	94,838,240	NASDAQ 100 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/04/2024	18,967.6480	09/16/2024	19,530.2500	SALE	(2,813,010)	(2,813,010)	0	0	Note 0001	20
RTYU4	500	55,544,735	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/24/2024	2,221.7894	09/16/2024	2,184.8000	SALE	924,735	924,735	0	0	Note 0001	50
RTYU4	250	28,266,375	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	07/30/2024	2,261.3100	09/16/2024	2,184.8000	SALE	956,375	956,375	0	0	Note 0001	50
RTYU4	750	79,188,655	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/02/2024	2,111.6975	09/16/2024	2,184.8000	SALE	(2,741,345)	(2,741,345)	0	0	Note 0001	50
RTYU4	250	26,509,605	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/02/2024	2,120.7684	09/16/2024	2,184.8000	SALE	(800,395)	(800,395)	0	0	Note 0001	50
RTYU4	1,000	100,641,970	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/05/2024	2,012.8394	09/16/2024	2,184.8000	SALE	(8,598,030)	(8,598,030)	0	0	Note 0001	50
RTYU4	500	51,105,685	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/05/2024	2,044.2274	09/16/2024	2,184.8000	SALE	(3,514,315)	(3,514,315)	0	0	Note 0001	50
RTYU4	250	25,551,485	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/07/2024	2,044.1188	09/16/2024	2,184.8000	SALE	(1,758,515)	(1,758,515)	0	0	Note 0001	50
RTYU4	500	51,141,070	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	08/07/2024	2,045.6428	09/16/2024	2,184.8000	SALE	(3,478,930)	(3,478,930)	0	0	Note 0001	50
RTYU4	250	26,926,850	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/03/2024	2,154.1480	09/16/2024	2,184.8000	SALE	(383,150)	(383,150)	0	0	Note 0001	50
RTYU4	250	26,968,130	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/04/2024	2,157.4504	09/16/2024	2,184.8000	SALE	(341,870)	(341,870)	0	0	Note 0001	50
RTYU4	500	52,676,015	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/06/2024	2,107.0406	09/16/2024	2,184.8000	SALE	(1,943,985)	(1,943,985)	0	0	Note 0001	50
RTYU4	500	51,842,310	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/11/2024	2,073.6924	09/16/2024	2,184.8000	SALE	(2,777,690)	(2,777,690)	0	0	Note 0001	50
RTYZ4	500	55,156,792	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	09/19/2024	2,276.2608	SALE	(1,749,728)	(1,749,728)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYZ4	250	27,578,396	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	10/08/2024	2,216.6012	SALE	(129,119)	(129,119)	0	0	Note 0001	50
RTYZ4	250	27,578,396	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	10/09/2024	2,218.2508	SALE	(149,739)	(149,739)	0	0	Note 0001	50
RTYZ4	250	27,578,396	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	10/14/2024	2,253.9740	SALE	(596,279)	(596,279)	0	0	Note 0001	50
RTYZ4	250	27,578,396	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	10/14/2024	2,265.9416	SALE	(745,874)	(745,874)	0	0	Note 0001	50
UXYZ4	4,000	4,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.4501	10/16/2024	116.3328	SALE	8,469,000	8,469,000	0	0	Note 0001	1,000
RTYZ4	750	82,735,188	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	10/28/2024	2,257.7868	SALE	(1,931,817)	(1,931,817)	0	0	Note 0001	50
UXYZ4	1,000	1,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.4501	11/01/2024	113.6594	SALE	4,790,690	4,790,690	0	0	Note 0001	1,000
NQZ4	250	98,809,881	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	19,761.9762	11/06/2024	20,903.8870	SALE	(5,709,554)	(5,709,554)	0	0	Note 0001	20
RTYZ4	500	55,156,792	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	11/06/2024	2,404.5024	SALE	(4,955,768)	(4,955,768)	0	0	Note 0001	50
FAZ4	100	30,663,793	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	3,066.3793	11/06/2024	3,303.6950	SALE	(2,373,158)	(2,373,158)	0	0	Note 0001	100
RTYZ4	500	55,156,792	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	11/07/2024	2,404.0164	SALE	(4,943,618)	(4,943,618)	0	0	Note 0001	50
RTYZ4	250	27,578,396	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	11/11/2024	2,450.3384	SALE	(3,050,834)	(3,050,834)	0	0	Note 0001	50
UXYZ4	4,500	4,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.4501	11/22/2024	112.5443	SALE	26,576,235	26,576,235	0	0	Note 0001	1,000
RTYZ4	500	55,156,792	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	11/22/2024	2,413.3696	SALE	(5,177,448)	(5,177,448)	0	0	Note 0001	50
UXYZ4	3,500	3,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/31/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/26/2024	118.4501	11/22/2024	112.5553	SALE	20,631,625	20,631,625	0	0	Note 0001	1,000
UXYZ4	2,000	2,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/17/2024	119.8435	11/22/2024	112.5553	SALE	14,576,420	14,576,420	0	0	Note 0001	1,000
UXYZ4	2,000	2,000,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/19/2024	118.8362	11/22/2024	112.5553	SALE	12,561,700	12,561,700	0	0	Note 0001	1,000
UXYZ4	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2024	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/20/2024	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	09/19/2024	118.9952	11/22/2024	112.5553	SALE	16,099,725	16,099,725	0	0	Note 0001	1,000
UXYH5	2,000	2,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	112.8144	11/25/2024	114.1184	SALE	(2,608,120)	(2,608,120)	0	0	Note 0001	1,000
UXYH5	1,000	1,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	112.8144	11/25/2024	114.1448	SALE	(1,330,400)	(1,330,400)	0	0	Note 0001	1,000
RTYZ4	500	55,156,792	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	11/25/2024	2,454.9180	SALE	(6,216,158)	(6,216,158)	0	0	Note 0001	50
UXYH5	2,000	2,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2024	112.8144	11/27/2024	114.2968	SALE	(2,964,820)	(2,964,820)	0	0	Note 0001	1,000
RTYZ4	1,000	110,313,584	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.2717	12/02/2024	2,446.2098	SALE	(11,996,906)	(11,996,906)	0	0	Note 0001	50
RTYZ4	250	27,620,490	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/23/2024	2,209.6392	12/02/2024	2,450.3251	SALE	(3,008,573)	(3,008,573)	0	0	Note 0001	50
RTYZ4	250	28,912,850	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	11/15/2024	2,313.0280	12/02/2024	2,450.3251	SALE	(1,716,213)	(1,716,213)	0	0	Note 0001	50
RTYZ4	250	29,072,188	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	11/15/2024	2,325.7750	12/02/2024	2,450.3251	SALE	(1,556,876)	(1,556,876)	0	0	Note 0001	50
RTYZ4	250	29,072,188	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	11/15/2024	2,325.7750	12/03/2024	2,434.5044	SALE	(1,359,118)	(1,359,118)	0	0	Note 0001	50
FAZ4	300	91,991,378	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	3,066.3793	12/16/2024	3,280.1000	SALE	(6,411,623)	(6,411,623)	0	0	Note 0001	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FAZ4	100	31,225,440	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/31/2024	3,122.5440	12/16/2024	3,280.1000	SALE	(1,575,560)	(1,575,560)	0	0	Note 0001	100
FAZ4	100	32,302,870	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/15/2024	3,230.2870	12/16/2024	3,280.1000	SALE	(498,130)	(498,130)	0	0	Note 0001	100
FAZ4	500	168,359,430	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/02/2024	3,367.1886	12/16/2024	3,280.1000	SALE	4,354,430	4,354,430	0	0	Note 0001	100
FAZ4	500	168,565,410	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/02/2024	3,371.3082	12/16/2024	3,280.1000	SALE	4,560,410	4,560,410	0	0	Note 0001	100
FAZ4	300	100,626,400	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/03/2024	3,354.2133	12/16/2024	3,280.1000	SALE	2,223,400	2,223,400	0	0	Note 0001	100
FAZ4	300	100,738,580	S&P 400 MIDCAP DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/03/2024	3,357.9527	12/16/2024	3,280.1000	SALE	2,335,580	2,335,580	0	0	Note 0001	100
NQZ4	2,250	889,288,928	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,761.9762	12/16/2024	21,795.7500	SALE	(91,519,822)	(91,519,822)	0	0	Note 0001	20
NQZ4	250	99,744,935	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/01/2024	19,948.9870	12/16/2024	21,795.7500	SALE	(9,233,815)	(9,233,815)	0	0	Note 0001	20
NQZ4	250	99,629,335	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2024	19,925.8670	12/16/2024	21,795.7500	SALE	(9,349,415)	(9,349,415)	0	0	Note 0001	20
NQZ4	250	100,682,655	NASDAQ 100 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/31/2024	20,136.5310	12/16/2024	21,795.7500	SALE	(8,296,095)	(8,296,095)	0	0	Note 0001	20
UXYH5	2,500	2,500,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/22/2024	112.8144	12/16/2024	112.9247	SALE	(275,775)	(275,775)	0	0	Note 0001	1,000
UXYH5	1,000	1,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/22/2024	112.8144	12/20/2024	112.0237	SALE	790,680	790,680	0	0	Note 0001	1,000
UXYH5	500	500,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/22/2024	112.8144	12/27/2024	110.8788	SALE	967,770	967,770	0	0	Note 0001	1,000
UXYH5	1,000	1,000,000	10-YEAR TREASURY NOTE MAR 2025	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2025	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/22/2024	112.8144	12/30/2024	111.5781	SALE	1,236,220	1,236,220	0	0	Note 0001	1,000
RTYH4	1,000	95,101,155	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	01/23/2024	1,988.0328	SALE	(4,300,485)	(4,300,485)	0	0	Note 0001	50
RTYH4	500	47,550,578	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	02/02/2024	1,974.2498	SALE	(1,805,668)	(1,805,668)	0	0	Note 0001	50
RTYH4	500	47,550,578	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	02/05/2024	1,955.7450	SALE	(1,343,047)	(1,343,047)	0	0	Note 0001	50
RTYH4	500	47,550,578	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	02/08/2024	1,985.3784	SALE	(2,083,883)	(2,083,883)	0	0	Note 0001	50
RTYH4	1,000	95,101,155	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/19/2023	1,902.0231	02/09/2024	2,016.2274	SALE	(5,710,215)	(5,710,215)	0	0	Note 0001	50
RTYH4	1,000	95,101,155	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	02/12/2024	2,057.4844	SALE	(7,773,065)	(7,773,065)	0	0	Note 0001	50
RTYH4	1,000	95,101,155	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	02/16/2024	2,042.5447	SALE	(7,026,080)	(7,026,080)	0	0	Note 0001	50
RTYH4	1,000	95,101,155	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	03/08/2024	2,113.2575	SALE	(10,561,720)	(10,561,720)	0	0	Note 0001	50
RTYH4	500	47,550,578	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.0231	03/11/2024	2,084.6000	SALE	(4,564,422)	(4,564,422)	0	0	Note 0001	50
RTYH4	1,500	152,811,405	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/19/2023	2,037.4854	03/11/2024	2,084.6000	SALE	(3,533,595)	(3,533,595)	0	0	Note 0001	50
RTYH4	1,500	151,369,310	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/20/2023	2,018.2575	03/11/2024	2,084.6000	SALE	(4,975,690)	(4,975,690)	0	0	Note 0001	50
RTYH4	1,500	152,422,230	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/20/2023	2,032.2964	03/11/2024	2,084.6000	SALE	(3,922,770)	(3,922,770)	0	0	Note 0001	50
RTYH4	2,500	253,182,380	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/21/2023	2,025.4590	03/11/2024	2,084.6000	SALE	(7,392,620)	(7,392,620)	0	0	Note 0001	50
RTYH4	1,000	104,199,680	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/27/2023	2,083.9936	03/11/2024	2,084.6000	SALE	(30,320)	(30,320)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYH4	1,000	104,298,255	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/27/2023	2,085.9651	03/11/2024	2,084.6000	SALE	68,255	68,255	0	0	Note 0001	50
RTYH4	1,500	155,814,850	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/28/2023	2,077.5313	03/11/2024	2,084.6000	SALE	(530,150)	(530,150)	0	0	Note 0001	50
RTYH4	1,500	155,895,315	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/28/2023	2,078.6042	03/11/2024	2,084.6000	SALE	(449,685)	(449,685)	0	0	Note 0001	50
RTYH4	3,000	309,673,865	RUSSELL 2000 Emini MAR 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/29/2023	2,064.4924	03/11/2024	2,084.6000	SALE	(3,016,135)	(3,016,135)	0	0	Note 0001	50
RTYM4	3,500	369,032,875	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,108.7593	03/28/2024	2,147.3683	SALE	(6,756,575)	(6,756,575)	0	0	Note 0001	50
RTYM4	500	52,718,982	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,108.7593	04/23/2024	2,015.5990	SALE	2,329,007	2,329,007	0	0	Note 0001	50
RTYM4	1,000	105,437,964	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,108.7593	06/05/2024	2,068.6275	SALE	2,006,589	2,006,589	0	0	Note 0001	50
RTYM4	1,500	158,156,946	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,108.7593	06/06/2024	2,056.3752	SALE	3,928,806	3,928,806	0	0	Note 0001	50
RTYM4	8,000	843,503,714	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,108.7593	06/17/2024	2,008.0000	SALE	40,303,714	40,303,714	0	0	Note 0001	50
RTYM4	1,000	105,437,964	RUSSELL 2000 Emini JUN 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	06/21/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,108.7593	06/17/2024	2,008.0000	SALE	5,037,964	5,037,964	0	0	Note 0001	50
RTYU4	500	50,742,544	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7018	06/20/2024	2,053.2248	SALE	(588,076)	(588,076)	0	0	Note 0001	50
RTYU4	250	25,371,272	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7018	07/08/2024	2,057.5244	SALE	(347,783)	(347,783)	0	0	Note 0001	50
RTYU4	250	25,371,272	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7018	07/10/2024	2,064.1304	SALE	(430,358)	(430,358)	0	0	Note 0001	50
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	07/12/2024	2,168.4362	SALE	(3,467,116)	(3,467,116)	0	0	Note 0001	50
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	07/15/2024	2,213.2074	SALE	(4,586,396)	(4,586,396)	0	0	Note 0001	50
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	07/16/2024	2,261.9150	SALE	(5,804,086)	(5,804,086)	0	0	Note 0001	50
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	07/17/2024	2,269.4166	SALE	(5,991,626)	(5,991,626)	0	0	Note 0001	50
RTYU4	250	25,371,894	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	08/09/2024	2,088.9060	SALE	(739,431)	(739,431)	0	0	Note 0001	50
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	08/13/2024	2,100.4686	SALE	(1,767,926)	(1,767,926)	0	0	Note 0001	50
RTYU4	250	25,371,894	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	08/15/2024	2,150.9904	SALE	(1,515,486)	(1,515,486)	0	0	Note 0001	50
RTYU4	250	25,371,894	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	08/15/2024	2,143.0244	SALE	(1,415,911)	(1,415,911)	0	0	Note 0001	50
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	08/23/2024	2,225.7056	SALE	(4,898,851)	(4,898,851)	0	0	Note 0001	0
RTYU4	500	50,743,789	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	09/16/2024	2,193.4188	SALE	(4,091,681)	(4,091,681)	0	0	Note 0001	0
RTYU4	3,750	380,578,416	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,029.7516	09/16/2024	2,184.8000	SALE	(29,071,584)	(29,071,584)	0	0	Note 0001	0
RTYU4	500	51,154,800	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/01/2024	2,046.1920	09/16/2024	2,184.8000	SALE	(3,465,200)	(3,465,200)	0	0	Note 0001	0
RTYU4	500	53,396,605	RUSSELL 2000 Emini SEP 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	09/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/05/2024	2,135.8642	09/16/2024	2,184.8000	SALE	(1,223,395)	(1,223,395)	0	0	Note 0001	0
RTYZ4	1,000	110,319,025	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	2,206.3805	09/19/2024	2,272.7800	SALE	(3,319,975)	(3,319,975)	0	0	Note 0001	0
RTYZ4	250	27,579,756	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	2,206.3805	09/24/2024	2,248.6996	SALE	(528,989)	(528,989)	0	0	Note 0001	0
RTYZ4	250	27,579,756	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2024	2,206.3805	10/04/2024	2,230.4060	SALE	(300,319)	(300,319)	0	0	Note 0001	0

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYZ4	250	27,579,756	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	10/07/2024	2,215.7596	SALE	(117,239)	(117,239)	0	0	Note 0001	0
RTYZ4	500	55,159,513	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	11/06/2024	2,387.4098	SALE	(4,525,732)	(4,525,732)	0	0	Note 0001	0
RTYZ4	500	55,159,513	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	11/06/2024	2,402.4782	SALE	(4,902,442)	(4,902,442)	0	0	Note 0001	0
RTYZ4	250	27,579,756	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	11/08/2024	2,407.6468	SALE	(2,515,829)	(2,515,829)	0	0	Note 0001	0
RTYZ4	250	27,579,756	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	11/26/2024	2,434.4432	SALE	(2,850,784)	(2,850,784)	0	0	Note 0001	0
RTYZ4	500	55,159,513	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	11/27/2024	2,438.6124	SALE	(5,805,797)	(5,805,797)	0	0	Note 0001	0
RTYZ4	250	27,579,756	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	11/27/2024	2,435.8260	SALE	(2,868,069)	(2,868,069)	0	0	Note 0001	0
RTYZ4	750	82,739,269	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2024	2,206.3805	12/02/2024	2,438.8393	SALE	(8,717,206)	(8,717,206)	0	0	Note 0001	0
RTYZ4	250	27,681,290	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/01/2024	2,214.5032	12/03/2024	2,435.5341	SALE	(2,762,886)	(2,762,886)	0	0	Note 0001	0
RTYZ4	250	27,729,305	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/31/2024	2,218.3444	12/03/2024	2,435.5341	SALE	(2,714,871)	(2,714,871)	0	0	Note 0001	0
RTYZ4	500	58,766,020	RUSSELL 2000 Emini DEC 2024	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	12/20/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	11/14/2024	2,350.6408	12/03/2024	2,435.5341	SALE	(2,122,332)	(2,122,332)	0	0		0
1609999999. Subtotal - Short Futures - Hedging Other														(1,284,796,164)	(1,284,796,164)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(1,284,796,164)	(1,284,796,164)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(1,800,622,992)	(1,800,622,992)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(1,800,622,992)	(1,800,622,992)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	1,109,337,810	1,109,337,810
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	7,462,425	0	8,636,071	(51,374,081)	0	8,636,071	(51,374,081)	0	9,388,714	0
BARCLAYS	G5GSEF7VJP5I70UK5573	Y	Y	0	0	23,342,684	(75,408,540)	0	23,342,684	(75,408,540)	0	14,512,317	0
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	54,974,000	0	61,167,761	(149,322)	6,044,439	61,167,761	(149,322)	6,044,439	2,260,803	2,260,803
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	4,080,000	0	7,119,385	(1,516,622)	1,522,763	7,119,385	(1,516,622)	1,522,763	1,078,043	1,078,043
CIBC	2IGI19DL77OXOHC3ZE78	Y	Y	0	0	0	0	0	0	0	0	0	0
CIBC	2IGI19DL77OXOHC3ZE78	Y	Y	2,220,000	0	3,046,001	(375,452)	450,549	3,046,001	(375,452)	450,549	446,816	446,816
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	0	0	26,521,213	(23,228,268)	3,292,945	26,521,213	(23,228,268)	3,292,945	11,720,959	11,720,959
CREDIT AGRICOLE	254900BN8XS34XZDJ223	Y	Y	16,775,000	0	20,181,813	(3,059,944)	346,869	20,181,813	(3,059,944)	346,869	1,776,548	1,776,548
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	0	0	0	0	0	0	0	0	3,955,353	3,955,353
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	54,613,060	0	0	(122,506,759)	0	0	(122,506,759)	0	8,036,253	0
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Y	Y	0	0	8,969,977	(58,157,277)	0	8,969,977	(58,157,277)	0	5,860,780	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	1,801,000	0	1,939,032	0	138,032	1,939,032	0	138,032	0	0
JPM CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	40,574,604	0	34,554,889	(13,692,754)	0	34,554,889	(13,692,754)	0	8,437,072	0
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	Y	Y	10,920,000	0	19,323,394	(6,667,597)	1,735,797	19,323,394	(6,667,597)	1,735,797	2,785,713	2,785,713
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Y	Y	7,987,000	0	22,337,410	0	14,350,410	22,337,410	0	14,350,410	0	0
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Y	Y	440,527	0	368,223	0	0	368,223	0	0	0	0
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	830,000	0	2,217,363	(13,053)	1,374,310	2,217,363	(13,053)	1,374,310	377,619	377,619
RBC	ES7IP3U3RHIGC71XBU11	Y	Y	9,410,000	0	10,792,543	(711,574)	670,969	10,792,543	(711,574)	670,969	542,515	542,515
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	670,000	0	656,308	0	0	656,308	0	0	419,368	405,676
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	5,270,000	0	5,389,706	(191,867)	0	5,389,706	(191,867)	0	571,919	499,757
UBS	BFM8T61CT2L10CEMIK50	Y	Y	22,906,000	0	24,779,131	0	1,873,131	24,779,131	0	1,873,131	1,125,018	1,125,018
WELLS FARGO	VYVVCKR63DVZZN70PB21	Y	Y	11,293,000	0	16,284,941	(3,958,819)	1,033,122	16,284,941	(3,958,819)	1,033,122	358,854	358,854
0299999999. Total NAIC 1 Designation				252,226,616	0	297,627,846	(361,011,930)	32,833,335	297,627,846	(361,011,930)	32,833,335	73,654,664	27,333,674
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				252,226,616	0	297,627,846	(361,011,930)	32,833,335	297,627,846	(361,011,930)	32,833,335	1,182,992,474	1,136,671,484
1. Offset per SSAP No. 64						361,011,930	(361,011,930)						
2. Net after right of offset per SSAP No. 64						(63,384,084)	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	023135-BC-9	AMAZON	3,340,506	3,459,800	3,460,722	08/22/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	053015-AE-3	AUTOMATIC DATA PROCESSING	906,862	914,203	914,090	09/15/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	437076-BX-9	HOME DEPOT	780,912	914,203	900,344	12/06/2048	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	539830-BB-4	LOCKHEED MARTIN	380,953	457,101	394,444	12/15/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	585055-BT-2	MEDTRONIC	1,891,536	2,015,360	2,004,408	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	670346-AV-7	NUCOR	400,297	457,101	455,969	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	78409V-BG-8	S&P GLOBAL INC	335,298	342,826	337,400	05/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	79466L-AF-1	SALESFORCE	333,847	342,826	342,780	04/11/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	911312-BR-6	UNITED PARCEL SERVICE	1,084,907	1,142,753	1,142,091	03/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	2,357,889	2,285,507	1,892,029	03/15/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	983024-AN-0	WYETH	334,034	319,971	377,826	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912810-QF-8	TSY INFL IX N/B	21,401,124	15,193,136	0	02/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912828-6T-2	US TREASURY N/B	7,794,833	8,456,375	0	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-CZ-2	US TREASURY N/B	15,065,318	15,964,266	0	09/30/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-EB-3	US TREASURY N/B	5,692,518	6,285,144	0	02/28/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-FT-3	US TREASURY N/B	4,774,964	4,856,702	0	10/31/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-HF-1	US TREASURY N/B	1,243,211	1,284,455	0	05/31/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-HZ-7	TSY INFL IX N/B	4,844,152	4,799,564	0	09/30/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-JZ-5	US TREASURY N/B	2,527,857	2,640,446	0	02/15/2034	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-KS-9	US TREASURY N/B	4,608,862	4,571,014	0	05/31/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	00287Y-CY-3	ABBVIE	1,997,806	2,104,102	2,056,025	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	013716-AU-9	RIO TINTO ALCAN	1,337,401	1,262,461	1,232,399	12/15/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	03522A-AH-3	ANHEUSER-BUSCH	2,035,842	2,104,102	2,223,659	02/01/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	2,695,346	3,156,153	3,036,434	02/24/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	05723K-AE-0	BAKER HUGHES	1,016,462	1,052,051	1,027,965	12/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	115637-AU-4	BROWN-FORMAN CORP	2,070,229	2,104,102	2,098,692	04/15/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	149123-BS-9	CATERPILLAR	1,113,679	1,136,215	1,134,419	05/27/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	17252M-AN-0	CINTAS	9,120,429	9,210,497	9,216,195	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	20030N-CH-2	COMCAST	4,064,365	4,208,204	4,147,169	05/01/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	209111-FH-1	CONSOLIDATED EDISON OF NY	2,421,554	3,156,153	3,152,451	06/15/2046	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	2,364,097	2,735,333	2,725,844	12/01/2048	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	244199-BJ-3	DEERE	5,834,602	6,312,307	6,305,416	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	25243Y-BB-4	DIAGEO CAPITAL	6,832,203	7,589,918	7,554,866	10/24/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	25243Y-BH-1	DIAGEO CAPITAL	109,441	105,205	104,761	01/24/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	254687-FL-5	WALT DISNEY	3,761,278	4,208,204	4,064,842	09/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	10,437,981	10,481,375	10,468,269	02/13/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	6,872,424	7,574,768	7,559,511	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	278865-BE-9	ECOLAB	3,409,114	3,366,564	3,373,908	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	29379V-CD-3	ENTERPRISE PRODUCTS OPERATING	2,164,222	2,104,102	2,100,586	01/31/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	369550-BL-1	GENERAL DYNAMICS	7,776,587	7,890,383	7,866,762	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	9,904,970	10,099,691	10,099,026	05/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	437076-BY-7	HOME DEPOT	5,877,278	6,312,307	6,303,507	06/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	494368-CB-7	KIMBERLY-CLARK	3,922,183	4,208,204	4,214,727	03/26/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	1,551,346	1,770,812	1,763,322	06/01/2044	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	585055-BT-2	MEDTRONIC	3,734,314	3,945,192	3,923,753	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	654106-AK-9	NIKE	2,705,601	2,945,743	2,901,456	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	66989H-AR-9	NOVARTIS CAPITAL	7,431,936	8,416,409	8,410,100	08/14/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	67066G-AF-1	NVIDIA CORP	9,713,557	10,520,511	10,498,367	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	717081-DE-0	PFIZER	1,774,846	2,104,102	2,100,612	06/15/2043	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	717081-EZ-2	PFIZER	4,928,973	7,137,536	7,101,383	05/28/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	1,897,776	2,104,102	2,094,480	11/15/2043	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	7,499,409	7,890,383	7,957,179	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	3,822,423	3,728,469	3,716,708	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	743820-AA-0	PROV ST JOSEPH HLTH OBL	1,136,467	1,262,461	1,262,461	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	747525-AU-7	QUALCOMM	2,871,021	2,945,743	2,943,593	05/20/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	747525-BP-7	QUALCOMM	1,906,702	2,384,789	2,364,972	05/20/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	78409V-BG-8	S&P GLOBAL INC	1,035,807	1,052,051	1,035,401	05/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	1,116,435	1,262,461	1,255,360	03/15/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	591,942	664,055	674,352	06/26/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	1,101,435	1,262,461	1,259,145	06/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	854502-AH-4	STANLEY BLACK & DECKER	823,172	841,641	841,337	11/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	960,589	1,052,051	1,051,284	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	2,967,561	3,556,354	3,527,459	10/15/2031	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	89236T-KQ-7	TOYOTA MOTOR CREDIT	6,431,381	6,312,307	6,309,572	01/12/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	907818-GB-8	UNION PACIFIC RAILROAD	7,443,452	7,574,768	7,553,342	01/20/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	1,235,314	1,243,945	1,233,395	01/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	2,778,678	2,872,520	2,883,594	12/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	4,941,803	5,049,845	5,045,340	04/01/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912810-QF-8	TSY INFL IX N/B	5,794,556	4,102,700	0	02/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912810-TK-4	US TREASURY N/B	14,075,717	17,022,787	0	08/15/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912828-YB-0	US TREASURY N/B	1,307,411	1,471,844	0	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-AL-5	US TREASURY N/B	12,535,451	13,914,992	0	09/30/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-CZ-2	US TREASURY N/B	22,594,634	23,932,418	0	09/30/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-FT-3	US TREASURY N/B	5,047,043	5,128,375	0	10/31/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-HE-4	US TREASURY N/B	5,893,713	6,020,713	0	05/31/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-HZ-7	US TREASURY N/B	8,978,788	8,885,765	0	09/30/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-KS-9	US TREASURY N/B	12,242,881	12,137,155	0	05/31/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-LS-8	US TREASURY N/B	12,454,186	12,479,047	0	10/31/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	749,158	750,000	781,578	02/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29364D-AU-4	ENTERGY ARKANSAS	3,884,564	3,902,000	3,900,003	04/01/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-AT-0	ENTERPRISE PRODUCTS OPERATING	631,441	600,000	671,447	02/01/2041	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-AW-3	ENTERPRISE PRODUCTS OPERATING	6,452,396	7,000,000	6,975,794	08/15/2042	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-BT-9	ENTERPRISE PRODUCTS OPERATING	6,222,849	6,320,000	6,280,528	10/16/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING	3,668,073	4,554,000	4,545,464	01/31/2050	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	341081-FC-6	FLORIDA POWER & LIGHT	4,159,505	4,000,000	4,036,455	03/01/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	731572-AB-9	RALPH LAUREN	6,335,845	6,976,000	6,935,209	06/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-CZ-2	US TREASURY N/B	24,449,468	25,850,000	0	09/30/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HF-1	US TREASURY N/B	9,223,212	9,500,000	0	05/31/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	023135-BC-9	AMAZON	547,167	566,707	566,858	08/22/2027	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	053015-AE-3	AUTOMATIC DATA PROCESSING	148,542	149,744	149,726	09/15/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	437076-BX-9	HOME DEPOT	127,912	149,744	147,474	12/06/2048	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	539830-BB-4	LOCKHEED MARTIN	62,399	74,872	64,609	12/15/2042	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	585055-BT-2	MEDTRONIC	309,829	330,111	328,318	03/15/2035	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	670346-AV-7	NUCOR	65,568	74,872	74,687	04/01/2032	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	78409V-BG-8	S&P GLOBAL INC	54,921	56,154	55,265	05/01/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	79466L-AF-1	SALESFORCE	54,683	56,154	56,147	04/11/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	911312-BR-6	UNITED PARCEL SERVICE	177,705	187,180	187,072	03/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	386,217	374,361	309,910	03/15/2036	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	983024-AN-0	WYETH	54,714	52,411	61,887	04/01/2037	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	912810-QF-8	TSY INFL IX N/B	3,505,456	2,488,601	0	02/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	912828-6T-2	US TREASURY N/B	1,276,776	1,385,135	0	05/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-CZ-2	US TREASURY N/B	2,467,665	2,614,911	0	09/30/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-EB-3	US TREASURY N/B	932,422	1,029,492	0	02/28/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-FT-3	US TREASURY N/B	782,128	795,517	0	10/31/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HF-1	US TREASURY N/B	203,635	210,391	0	05/31/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HZ-7	US TREASURY N/B	793,461	786,158	0	09/30/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-JZ-5	US TREASURY N/B	414,057	432,499	0	02/15/2034	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-KS-9	US TREASURY N/B	754,921	748,722	0	05/31/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	023135-BC-9	AMAZON	10,728,368	11,111,492	11,114,451	08/22/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	053015-AE-3	AUTOMATIC DATA PROCESSING	2,912,476	2,936,053	2,935,689	09/15/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	437076-BX-9	HOME DEPOT	2,507,976	2,936,053	2,891,545	12/06/2048	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	539830-BB-4	LOCKHEED MARTIN	1,223,468	1,468,026	1,266,797	12/15/2042	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	585055-BT-2	MEDTRONIC	6,074,856	6,472,529	6,437,357	03/15/2035	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	670346-AV-7	NUCOR	1,285,595	1,468,026	1,464,388	04/01/2032	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	78409V-BG-8	S&P GLOBAL INC	1,076,841	1,101,020	1,083,594	05/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	79466L-AF-1	SALESFORCE	1,072,184	1,101,020	1,100,872	04/11/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	911312-BR-6	UNITED PARCEL SERVICE	3,484,287	3,670,066	3,667,937	03/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	7,572,594	7,340,132	6,076,438	03/15/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	983024-AN-0	WYETH	1,072,782	1,027,619	1,213,425	04/01/2037	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-QF-8	TSY INFL IX N/B	68,731,835	48,794,263	0	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912828-6T-2	US TREASURY N/B	25,033,881	27,158,489	0	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-CZ-2	US TREASURY N/B	48,383,764	51,270,824	0	09/30/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-EB-3	US TREASURY N/B	18,282,086	20,185,364	0	02/28/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-FT-3	US TREASURY N/B	15,335,270	15,597,781	0	10/31/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-HF-1	US TREASURY N/B	3,992,696	4,125,154	0	05/31/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-HZ-7	TSY INFL IX N/B	15,557,476	15,414,278	0	09/30/2030	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-JZ-5	US TREASURY N/B	8,118,465	8,480,055	0	02/15/2034	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-KS-9	US TREASURY N/B	14,801,817	14,680,265	0	05/31/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-TK-4	US TREASURY N/B	10,905,436	13,000,000	0	08/15/2042	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912828-YB-0	US TREASURY N/B	22,335,552	25,000,000	0	08/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-EB-3	US TREASURY N/B	22,794,316	25,000,000	0	02/28/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-HF-1	US TREASURY N/B	13,594,696	14,000,000	0	05/31/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-KS-9	US TREASURY N/B	7,087,988	7,000,000	0	05/31/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	00287Y-CY-3	ABBVIE	2,749,601	2,895,898	2,829,729	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	013716-AU-9	RIO TINTO ALCAN	1,840,679	1,737,539	1,696,163	12/15/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	03522A-AH-3	ANHEUSER-BUSCH	2,801,950	2,895,898	3,060,445	02/01/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	3,709,632	4,343,847	4,179,076	02/24/2042	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	05723K-AE-0	BAKER HUGHES	1,398,967	1,447,949	1,414,799	12/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	115637-AU-4	BROWN-FORMAN CORP	2,849,277	2,895,898	2,888,451	04/15/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	149123-BS-9	CATERPILLAR	1,532,768	1,561,313	1,561,313	05/27/2041	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	17252M-AN-0	CINTAS	12,552,541	12,676,503	12,684,345	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	20030N-CH-2	COMCAST	5,593,828	5,791,796	5,707,791	05/01/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	209111-FH-1	CONSOLIDATED EDISON OF NY	3,332,810	4,343,847	4,338,751	06/15/2046	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	3,253,732	3,764,667	3,751,607	12/01/2048	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	244199-BJ-3	DEERE	8,030,223	8,687,693	8,678,210	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25243Y-BB-4	DIAGEO CAPITAL	9,403,232	10,446,082	10,397,840	10/24/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25243Y-BH-1	DIAGEO CAPITAL	150,624	144,795	144,184	01/24/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	254687-FL-5	WALT DISNEY	5,176,686	5,791,796	5,594,484	09/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	14,365,902	14,425,625	14,407,587	02/13/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	9,458,589	10,425,232	10,404,234	04/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	278865-BE-9	ECOLAB	4,691,998	4,633,436	4,643,545	03/24/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	29379V-CD-3	ENTERPRISE PRODUCTS OPERATING	2,978,642	2,895,898	2,891,059	01/31/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	369550-BL-1	GENERAL DYNAMICS	10,702,998	10,859,617	10,827,106	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	13,632,313	13,900,309	13,899,395	05/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	437076-BY-7	HOME DEPOT	8,088,958	8,687,693	8,675,582	06/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	494368-CB-7	KIMBERLY-CLARK	5,398,141	5,791,796	5,800,772	03/26/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	2,135,134	2,437,188	2,426,878	06/01/2044	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	585055-BT-2	MEDTRONIC	5,139,575	5,429,808	5,400,303	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	654106-AK-9	NIKE	3,723,747	4,054,257	3,993,304	03/27/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL	10,228,650	11,583,591	11,574,908	08/14/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	67066G-AF-1	NVIDIA CORP	13,368,870	14,479,489	14,449,012	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	717081-DE-0	PFIZER	2,442,739	2,895,898	2,891,094	06/15/2043	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	717081-EZ-2	PFIZER	6,783,797	9,823,464	9,773,708	05/28/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	2,611,929	2,895,898	2,882,655	11/15/2043	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	10,321,514	10,859,617	10,951,548	08/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	5,260,840	5,131,531	5,115,343	02/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	743820-AA-0	PROV ST JOSEPH HLTH OBL	1,564,131	1,737,539	1,737,539	10/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	747525-AU-7	QUALCOMM	3,951,416	4,054,257	4,051,297	05/20/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	747525-BP-7	QUALCOMM	2,624,213	3,282,211	3,254,936	05/20/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	78409V-BG-8	S&P GLOBAL INC	1,425,592	1,447,949	1,425,033	05/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	1,536,562	1,737,539	1,727,765	03/15/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	814,696	913,945	928,118	06/26/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	1,515,916	1,737,539	1,732,974	06/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	854502-AH-4	STANLEY BLACK & DECKER	1,132,940	1,158,359	1,157,941	11/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	1,322,069	1,447,949	1,446,893	10/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	4,084,285	4,894,646	4,854,879	10/15/2031	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	89236T-KQ-7	TOYOTA MOTOR CREDIT	8,851,577	8,687,693	8,683,930	01/12/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	907818-GB-8	UNION PACIFIC RAILROAD	10,244,500	10,425,232	10,395,743	01/20/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	1,700,176	1,712,055	1,697,534	01/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	3,824,323	3,953,480	3,968,720	12/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	6,801,455	6,950,155	6,943,953	04/01/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-QF-8	TSY INFL IX N/B	11,153,958	7,897,300	0	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-TK-4	US TREASURY N/B	27,094,389	32,767,213	0	08/15/2042	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912828-YB-0	US TREASURY N/B	2,516,640	2,833,156	0	08/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-AL-5	US TREASURY N/B	24,129,526	26,785,008	0	09/30/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-CZ-2	US TREASURY N/B	43,492,476	46,067,582	0	09/30/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-FT-3	US TREASURY N/B	9,715,067	9,871,625	0	10/31/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-HE-4	US TREASURY N/B	11,344,826	11,589,287	0	05/31/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-HZ-7	US TREASURY N/B	17,283,295	17,104,235	0	09/30/2030	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-KS-9	US TREASURY N/B	23,566,357	23,362,845	0	05/31/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-LS-8	US TREASURY N/B	23,973,099	24,020,953	0	10/31/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	17252M-AN-0	CINTAS	12,737,564	13,000,000	13,008,042	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	7,916,002	8,000,000	7,998,197	09/17/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	6,881,973	7,000,000	7,294,730	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-JZ-5	IBM	14,729,850	15,000,000	15,023,416	05/15/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-KA-8	IBM	14,544,193	15,500,000	15,585,268	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-KX-8	IBM	10,921,034	11,000,000	10,988,557	02/06/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	716973-AE-2	PFIZER INVESTMENT ENTERPRISES	5,806,631	6,000,000	5,991,884	05/19/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	78409V-BK-9	S&P GLOBAL INC	1,006,622	1,156,000	1,145,183	03/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	8,728,560	9,000,000	9,064,960	03/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	907818-FQ-6	UNION PACIFIC RAILROAD	8,069,600	10,000,000	10,364,660	04/06/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	911312-BY-1	UNITED PARCEL SERVICE	14,833,650	15,000,000	14,966,408	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-QF-8	TSY INFL IX N/B	45,153,674	32,000,000	0	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SG-4	TSY INFL IX N/B	99,955,089	109,277,000	0	02/15/2049	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SX-7	US TREASURY N/B	69,296,701	110,000,000	0	05/15/2051	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SZ-2	US TREASURY N/B	62,961,543	110,000,000	0	08/15/2051	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-TG-3	US TREASURY N/B	84,061,291	120,000,000	0	05/15/2052	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-EB-3	US TREASURY N/B	15,851,884	17,500,000	0	02/28/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-JZ-5	US TREASURY N/B	8,617,567	9,000,000	0	02/15/2034	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912810-SR-0	US TREASURY N/B	42,707,577	70,580,100	69,336,102	05/15/2040	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912828-Z9-4	US TREASURY N/B	5,680,541	6,493,400	6,733,747	02/15/2030	V
BARCLAYS G5GSEF7VJP5I70UK5573	Treasury	912810-SL-3	US TREASURY N/B	5,960,227	10,100,000	11,344,475	02/15/2050	V
BARCLAYS G5GSEF7VJP5I70UK5573	Treasury	912810-SR-0	US TREASURY N/B	61,818,979	102,164,300	100,363,619	05/15/2040	V
CITI E570DZWZ7FF32TWEFA76	Treasury	912810-SR-0	US TREASURY N/B	5,386,484	8,901,900	8,745,001	05/15/2040	V
CITI E570DZWZ7FF32TWEFA76	Treasury	912828-Z9-4	US TREASURY N/B	262	300	311	02/15/2030	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912810-SR-0	US TREASURY N/B	105,942,113	175,083,800	171,997,888	05/15/2040	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912828-Z9-4	US TREASURY N/B	20,016,267	22,880,500	23,727,400	02/15/2030	V
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Treasury	912810-SR-0	US TREASURY N/B	56,107,923	92,726,000	91,091,672	05/15/2040	V
CITI E570DZWZ7FF32TWEFA76	Corporate	052769-AH-9	AUTODESK INC	1,439,621	1,712,000	1,701,790	12/15/2031	I
CITI E570DZWZ7FF32TWEFA76	Corporate	17252M-AQ-3	CINTAS CORP NO 2	1,431,968	1,526,000	1,525,259	05/01/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	1,438,777	1,472,000	1,504,743	06/15/2028	I
CITI E570DZWZ7FF32TWEFA76	Corporate	29250R-AW-6	ENBRIDGE ENERGY PARTNERS L P	1,423,321	1,416,000	1,428,547	10/15/2025	I
CITI E570DZWZ7FF32TWEFA76	Corporate	30161N-BE-0	EXELON CORP	1,425,554	1,607,000	1,606,132	03/15/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	74949L-AC-6	RELX CAPITAL INC	1,424,496	1,475,000	1,466,847	03/18/2029	I
CITI E570DZWZ7FF32TWEFA76	Corporate	759509-AG-7	RELIANCE INC	1,428,304	1,671,000	1,668,259	08/15/2030	I
CITI E570DZWZ7FF32TWEFA76	Corporate	778296-AC-7	ROSS STORES INC	1,427,409	1,448,000	1,445,450	04/15/2027	I
CITI E570DZWZ7FF32TWEFA76	Corporate	891092-AD-0	TORO CO	1,437,265	1,359,000	1,388,761	06/15/2027	I
CITI E570DZWZ7FF32TWEFA76	Corporate	929160-AZ-2	VULCAN MATLS CO	1,437,441	1,549,000	1,546,467	06/01/2030	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	052769-AH-9	AUTODESK INC	3,387,145	4,028,000	4,003,977	12/15/2031	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	8,834,012	9,038,000	9,239,039	06/15/2028	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	29250R-AW-6	ENBRIDGE ENERGY PARTNERS L P	6,618,039	6,584,000	6,642,341	10/15/2025	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	373334-KA-8	GEORGIA PWR CO	3,105,780	3,703,000	3,684,740	03/15/2043	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	74949L-AC-6	RELX CAPITAL INC	8,233,104	8,525,000	8,477,881	03/18/2029	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	778296-AC-7	ROSS STORES INC	4,487,271	4,552,000	4,543,985	04/15/2027	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	891092-AD-0	TORO CO	3,849,628	3,640,000	3,719,713	03/18/2029	I
CITI E570DZWZ7FF32TWEFA76	Treasury	91282C-KU-4	4 5/8 NOTE L 31	858,533	850,100	0	05/31/2031	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	91282C-KU-4	4 5/8 NOTE L 31	23,500,535	23,269,700	0	01/31/2030	I
0199999999 - Total				2,087,685,464	2,440,402,100	1,193,686,354	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA ROMUWSFPU8MPRO8K5P82	Loan-backed and Structured	31418D-UG-5	FN MA4182	7,462,425	13,935,000	XXX	11/01/2050	V
BNP ROMUWSFPU8MPRO8K5P83	Cash		CASH	54,974,000	54,974,000	XXX		V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912810-QV-3	TSY INFL IX N/B	13,186,662	12,257,000	XXX	02/15/2042	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912810-RL-4	TSY INFL IX N/B	25,158,264	25,757,000	XXX	02/15/2045	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912810-RV-2	US TREASURY N/B	2,749,137	3,643,000	XXX	02/15/2047	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912834-EP-9	STRIPS	5,873,694	12,143,000	XXX	08/15/2039	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912834-JB-5	STRIPS	7,645,303	16,707,000	XXX	08/15/2040	V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	1,801,000	1,801,000	XXX		V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-KP-5	US TREASURY N/B	40,574,604	39,826,000	XXX	04/30/2029	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Treasury	91282C-CB-5	US TREASURY N/B	440,527	520,000	XXX	05/15/2031	V
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Cash		CASH	7,987,000	7,987,000	XXX		V
RBC ES7IP3U3RHIGC71XBU11	Cash		CASH	9,410,000	9,410,000	XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	670,000	670,000	XXX		V
UBS BFM8T61CT2L1QCEMIK50	Cash		CASH	22,906,000	22,906,000	XXX		V
WELLS FARGO VYVVCKR63DVZZN70PB21	Cash		CASH	11,293,000	11,293,000	XXX		V
CITI E570DZWZ7FF32TWEFA76	Treasury	91282C-KS-9	4 7/8 NOTE	14,652,930	14,532,600	XXX	05/31/2026	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	000036-17-0	KINGDOM OF BELGIUM	388	384	XXX	06/22/2055	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	000953-43-1	NYKREDIT REALKREDIT	8,791,316	65,172,480	XXX	07/01/2027	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	00912X-AV-6	AIR LEASE CORP	2,260,191	2,338,000	XXX	04/01/2027	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	05964H-AR-6	BANCO SANTANDER S.A.	400,332	400,000	XXX	08/18/2025	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	101137-AX-5	BOSTON SCIENTIFIC CORP	829,493	859,000	XXX	03/01/2029	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	263901-AA-8	DUKE ENERGY IND LLC	5,013,677	4,650,000	XXX	08/15/2038	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS LLC	5,082,778	4,807,000	XXX	04/15/2038	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	37045X-BT-2	GENERAL MTRS FINL CO INC	5,930,340	6,000,000	XXX	01/17/2027	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	8,777,887	9,795,000	XXX	05/15/2046	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	694476-AD-4	PACIFIC LIFECORP	397,660	430,000	XXX	01/30/2043	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC	751,621	850,000	XXX	09/15/2042	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	828807-DY-0	SIMON PPTY GROUP LP	5,694,480	6,000,000	XXX	09/26/2034	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	89236T-GY-5	TOYOTA MTR CR CORP	5,098,005	5,500,000	XXX	04/01/2030	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	92343V-BT-0	VERIZON COMMUNICATIONS INC	8,684,471	7,877,000	XXX	09/15/2043	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	U2225W-AA-9	ARES STRATEGIC INCOME FD	4,077,440	4,000,000	XXX	08/15/2029	I
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Corporate	138278-45-0	COOPERATIEVE RABOBANK	3,567,347	3,496,000	XXX	03/23/2026	I
BNP ROMUWSFPU8MPRO8K5P83	Cash		CASH	4,080,000	4,080,000	XXX		V
CIBC 21GI19DL770X0HC3ZE78	Cash		CASH	2,220,000	2,220,000	XXX		V
CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	Cash		CASH	16,775,000	16,775,000	XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J857QP30	Cash		CASH	10,920,000	10,920,000	XXX		V
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash		CASH	830,000	830,000	XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	5,270,000	5,270,000	XXX		V
0299999999 - Total				332,236,973	410,631,464	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund		1.A	11,881,175	11,881,175	
38141W-27-3	Goldman Sachs Financial Square Government Fund		1.A	886,095	886,095	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				12,767,270	12,767,270	XXX
9999999999 - Totals				12,767,270	12,767,270	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (282,528) — Book/Adjusted Carrying Value $ (282,528)
2. Average balance for the year — Fair Value $ 12,942,675 — Book/Adjusted Carrying Value $ 12,942,675
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 12,767,270	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0					
3B	2A ...$ 0	2B ..$ 0	2C ..$ 0									
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0									
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0									
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0									
3F	6 .....$ 0											

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third	Grand Rapids, MI		0.000	0	0	182,785	XXX
Northern Trust	Chicago, IL		0.000	0	0	(345,210,115)	XXX
FHLBI CMS	Indianapolis, IN		0.000	0	0	22,969	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	10,741,926	XXX
Citibank	Tampa,FL		0.000	0	0	29,774,266	XXX
Bank of America	Troy, MI		0.000	0	0	6,058,173	XXX
JP Morgan Chase	Detroit, MI		0.000	0	0	(22,929,362)	XXX
Wells Fargo	Sioux Falls, SD		0.000	0	0	21,569,459	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	1,073,559	XXX
Bank of Hawaii	Agana, Guam	SD	0.050	0	0	50,171	XXX
Citibank	Guam	SD	0.320	0	0	102,012	XXX
Citizens	Guam	SD	0.240	0	0	67,263	XXX
Citibank	Tampa,FL		0.010	2,607	0	0	XXX
The Bank of New York Mellon	New York, NY		0.010	146,475	0	200,418,771	XXX
The Bank of New York Mellon	Tampa,FL		0.010	18,017	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	167,099	0	(98,078,123)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	167,099	0	(98,078,123)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	167,099	0	(98,078,123)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	155,952,143	4. April	198,378,404	7. July	115,909,852	10. October	(17,193,917)
2. February	(31,450,157)	5. May	(54,217,095)	8. August	(217,783,502)	11. November	13,415,212
3. March	399,228,368	6. June	(245,243,556)	9. September	(151,418,610)	12. December	(98,078,123)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/09/2024	0.000	03/06/2025	415,221,561	0	1,204,705
	TREASURY BILL		12/13/2024	0.000	03/13/2025	49,081,484	0	86,302
	TREASURY BILL		11/26/2024	0.000	01/21/2025	773,032,862	0	3,126,733
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,237,335,907	0	4,417,740
0109999999. Total - U.S. Government Bonds						1,237,335,907	0	4,417,740
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						1,237,335,907	0	4,417,740
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						1,237,335,907	0	4,417,740
316175-10-8	FIDELITY MONEY MARKET		12/31/2024	4.380		45,000,000	0	14,318
38141W-27-3	GOLDMAN SACHS US GOV		12/31/2024	4.420		704,319,654	2,033,428	4,790,492
38143H-50-6	GOLDMAN SACHS GOVT-CAP		12/02/2024	4.150		751,854	0	25,339
4812C2-68-4	JP MORGAN US GOVERNMENT		12/02/2024	4.400		3,618,605	0	178,582
94975P-40-5	WELLS FARGO US		12/31/2024	4.360		71,789,013	2,512,636	0
8309999999. Subtotal - All Other Money Market Mutual Funds						825,479,126	4,546,064	5,008,731
8609999999 - Total Cash Equivalents						2,062,815,033	4,546,064	9,426,471

1.

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

1A	1A ...$	1,237,335,907	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$ 0
1B	2A ...$	0	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	For the benefit of Arkansas A&H policyholders	0	0	223,135	197,970
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	Required Statutory Deposit	0	0	301,913	269,959
11. Georgia GA	B	For the benefit of Georgia A&H policyholders	0	0	482,055	431,034
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN	B	Required Statutory Deposit	0	0	5,233,167	4,679,288
16. Iowa IA	B	Required Statutory Deposit	0	0	29,964,998	28,138,254
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	For the benefit of Massachusetts A&H policyholders	0	0	100,638	89,986
23. Michigan MI	B	Life Insurance and Annuities	1,617,407	1,605,074	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Required Statutory Deposit	0	0	271,922	247,462
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	For the benefit of New Mexico A&H policy holders	0	0	346,767	251,085
33. New York NY			0	0	0	0
34. North Carolina NC	B	For the benefit of North Carolina A&H policyholders	0	0	19,544,298	9,552,811
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Required Statutory Deposit	0	0	4,510,223	2,204,495
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	B	Required Statutory Deposit	0	0	29,839,117	26,680,942
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	For the benefit of Virginia A&H policyholders	0	0	1,066,934	521,493
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	C	Required Statutory Deposit	0	0	219,624	219,448
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	B	Required Statutory Deposit	0	0	7,039,881	7,143,262
58. Aggregate Alien and Other OT	XXX	XXX	0	0	503,189	449,932
59. Subtotal	XXX	XXX	1,617,407	1,605,074	99,647,861	81,077,421
DETAILS OF WRITE-INS						
5801. Cayman Islands	B	Multiple Purpose	0	0	503,189	449,932
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	503,189	449,932

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